



ANNUAL STATEMENT
For the Year Ended December 31, 2020
of the Condition and Affairs of the
NATIONWIDE LIFE AND ANNUITY INSURANCE
COMPANY

NAIC Group Code.....0140, 0140 (Current Period) (Prior Period)	NAIC Company Code..... 92657	Employer's ID Number..... 31-1000740
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Licensed as Business Type:	Life, Accident & Health	
Incorporated/Organized..... February 9, 1981	Commenced Business..... May 6, 1981	
Statutory Home Office	ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220 (Street and Number) (City or Town, State, Country and Zip Code)	800-882-2822 (Area Code) (Telephone Number)
Mail Address	ONE WEST NATIONWIDE BLVD., 1-14-301 .. 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	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)

Subscribed and sworn to before me
This 13th day of February 2021

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



SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments.....	6,857,631	0.0	6,857,632		6,857,632	0.0
1.02 All Other Governments.....		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....	154,580,712	0.4	154,580,712		154,580,712	0.4
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed.....	161,902,106	0.5	161,902,106		161,902,106	0.5
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....	1,906,561,598	5.4	1,906,561,598		1,906,561,598	5.4
1.06 Industrial and Miscellaneous.....	22,351,335,868	63.9	22,351,335,842		22,351,335,842	63.9
1.07 Hybrid Securities.....		0.0			0	0.0
1.08 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
1.09 SVO Identified Funds.....		0.0			0	0.0
1.10 Unaffiliated Bank Loans.....	174,982,582	0.5	174,982,581		174,982,581	0.5
1.11 Total Long-Term Bonds.....	24,756,220,497	70.7	24,756,220,471	0	24,756,220,471	70.8
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....	2,077,350	0.0	2,077,350		2,077,350	0.0
2.02 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
2.03 Total Preferred Stock.....	2,077,350	0.0	2,077,350	0	2,077,350	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	8,301,998	0.0	8,301,998		8,301,998	0.0
3.02 Industrial and Miscellaneous Other (Unaffiliated)	33,300,000	0.1	33,300,000		33,300,000	0.1
3.03 Parent, Subsidiaries and Affiliates Publicly Traded.....		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other.....		0.0			0	0.0
3.05 Mutual Funds.....		0.0			0	0.0
3.06 Unit Investment Trusts.....		0.0			0	0.0
3.07 Closed-End Funds.....		0.0			0	0.0
3.08 Total Common Stocks.....	41,601,998	0.1	41,601,998	0	41,601,998	0.1
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages.....		0.0			0	0.0
4.02 Residential Mortgages.....		0.0			0	0.0
4.03 Commercial Mortgages.....	6,633,543,101	19.0	6,633,543,101		6,633,543,101	19.0
4.04 Mezzanine Real Estate Loans.....	38,324,595	0.1	38,324,595		38,324,595	0.1
4.05 Total Valuation Allowance.....	(53,735,289)	(0.2)	(53,735,289)		(53,735,289)	(0.2)
4.06 Total Mortgage Loans.....	6,618,132,407	18.9	6,618,132,407	0	6,618,132,407	18.9
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company.....		0.0			0	0.0
5.02 Properties Held for Production of Income.....		0.0			0	0.0
5.03 Properties Held for Sale.....		0.0			0	0.0
5.04 Total Real Estate.....	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1).....	6,517,298	0.0	6,517,299		6,517,299	0.0
6.02 Cash Equivalents (Schedule E, Part 2).....	1,437,955,609	4.1	1,437,955,609	68,299,122	1,506,254,731	4.3
6.03 Short-Term Investments (Schedule DA).....	250,000,000	0.7	250,000,000		250,000,000	0.7
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	1,694,472,907	4.8	1,694,472,908	68,299,122	1,762,772,030	5.0
7. Contract Loans.....	140,896,239	0.4	140,886,346		140,886,346	0.4
8. Derivatives (Schedule DB).....	1,202,875,801	3.4	1,202,875,801		1,202,875,801	3.4
9. Other Invested Assets (Schedule BA).....	413,378,664	1.2	413,003,308		413,003,308	1.2
10. Receivables for Securities.....		0.0			0	0.0
11. Securities Lending (Schedule DL, Part 1).....	68,299,122	0.2	68,299,122	XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11).....	53,316,976	0.2	53,316,976		53,316,976	0.2
13. Total Invested Assets.....	34,991,271,961	100.0	34,990,886,687	68,299,122	34,990,886,687	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		5,713,439,151
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	1,049,327,167	
2.2	Additional investment made after acquisition (Part 2, Column 8).....	55,371,557	1,104,698,724
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....	7,732,882	
3.2	Totals, Part 3, Column 11.....	899,171	8,632,053
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....		0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		
7.	Deduct amounts received on disposals, Part 3, Column 15.....		154,902,233
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....		
9.2	Totals, Part 3, Column 13.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		6,671,867,696
12.	Total valuation allowance.....		(53,735,289)
13.	Subtotal (Line 11 plus Line 12).....		6,618,132,407
14.	Deduct total nonadmitted amounts.....		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....		6,618,132,407

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		336,780,826
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	37,637,177	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	85,436,999	123,074,176
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	4,558,596	
5.2	Totals, Part 3, Column 9.....		4,558,596
6.	Total gain (loss) on disposals, Part 3, Column 19.....		(29)
7.	Deduct amounts received on disposals, Part 3, Column 16.....		48,419,798
8.	Deduct amortization of premium and depreciation.....		2,959,321
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....	344,215	
9.2	Totals, Part 3, Column 14.....		344,215
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		413,378,665
12.	Deduct total nonadmitted amounts.....		375,356
13.	Statement value at end of current period (Line 11 minus Line 12).....		413,003,309

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		22,254,032,945
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		4,232,850,545
3.	Accrual of discount.....		10,697,250
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	2,734	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	(3,429,656)	
4.4	Part 4, Column 11.....	34,440	(3,392,482)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		(6,855,585)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		1,703,542,021
7.	Deduct amortization of premium.....		35,494,284
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	69,542,686	
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....	(729,842)	68,812,844
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	1,404,640	
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....	33,354,756	34,759,396
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2.....		17,550,008
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		24,799,899,824
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		24,799,899,824

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	6,857,631	7,304,769	6,856,240	6,857,582
	2. Canada.....	.....	.....	.....	.....
	3. Other Countries.....	.....	.....	.....	.....
	4. Totals.....	6,857,631	7,304,769	6,856,240	6,857,582
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	154,580,712	184,395,350	156,143,514	146,789,232
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	161,902,106	183,428,182	163,194,030	156,340,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	1,906,561,598	2,164,147,609	1,906,815,351	1,865,083,817
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	18,531,363,825	21,036,807,189	18,566,381,572	18,349,278,077
	9. Canada.....	432,543,178	503,597,950	433,639,561	425,629,940
	10. Other Countries.....	3,562,411,426	3,924,269,650	3,513,650,482	3,532,203,815
	11. Totals.....	22,526,318,429	25,464,674,789	22,513,671,615	22,307,111,832
Parent, Subsidiaries and Affiliates	12. Totals.....	.....	.....	.....	.....
	13. Total Bonds.....	24,756,220,476	28,003,950,699	24,746,680,750	24,482,182,463
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	2,077,350	2,343,666	2,077,350	
	15. Canada.....	.....	.....	.....	
	16. Other Countries.....	.....	.....	.....	
	17. Totals.....	2,077,350	2,343,666	2,077,350	
Parent, Subsidiaries and Affiliates	18. Totals.....	.....	.....	.....	
	19. Total Preferred Stocks.....	2,077,350	2,343,666	2,077,350	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	41,601,998	41,601,998	43,299,989	
	21. Canada.....	.....	.....	.....	
	22. Other Countries.....	.....	.....	.....	
	23. Totals.....	41,601,998	41,601,998	43,299,989	
Parent, Subsidiaries and Affiliates	24. Totals.....	.....	.....	.....	
	25. Total Common Stocks.....	41,601,998	41,601,998	43,299,989	
	26. Total Stocks.....	43,679,348	43,945,664	45,377,339	
	27. Total Bonds and Stocks.....	24,799,899,824	28,047,896,363	24,792,058,089	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1.....	5,122,810	700,394	1,034,428			XXX	6,857,632	0.0	6,920,100	0.0	6,857,632	
1.2 NAIC 2.....						XXX	0	0.0		0.0		
1.3 NAIC 3.....						XXX	0	0.0		0.0		
1.4 NAIC 4.....						XXX	0	0.0		0.0		
1.5 NAIC 5.....						XXX	0	0.0		0.0		
1.6 NAIC 6.....						XXX	0	0.0		0.0		
1.7 Totals.....	5,122,810	700,394	1,034,428	0	0	XXX	6,857,632	0.0	6,920,100	0.0	6,857,632	0
2. All Other Governments												
2.1 NAIC 1.....						XXX	0	0.0		0.0		
2.2 NAIC 2.....						XXX	0	0.0		0.0		
2.3 NAIC 3.....						XXX	0	0.0		0.0		
2.4 NAIC 4.....						XXX	0	0.0		0.0		
2.5 NAIC 5.....						XXX	0	0.0		0.0		
2.6 NAIC 6.....						XXX	0	0.0		0.0		
2.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....			52,676,341	88,038,126	8,800,000	XXX	149,514,467	0.6	147,841,280	0.7	149,514,467	
3.2 NAIC 2.....				5,066,245		XXX	5,066,245	0.0	5,068,990	0.0	5,066,245	
3.3 NAIC 3.....						XXX	0	0.0		0.0		
3.4 NAIC 4.....						XXX	0	0.0		0.0		
3.5 NAIC 5.....						XXX	0	0.0		0.0		
3.6 NAIC 6.....						XXX	0	0.0		0.0		
3.7 Totals.....	0	0	52,676,341	93,104,371	8,800,000	XXX	154,580,712	0.6	152,910,270	0.7	154,580,712	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....		6,967,003	24,018,665	87,028,438	33,888,000	XXX	151,902,106	0.6	147,272,356	0.7	151,902,106	
4.2 NAIC 2.....				10,000,000		XXX	10,000,000	0.0	10,000,000	0.0	10,000,000	
4.3 NAIC 3.....						XXX	0	0.0		0.0		
4.4 NAIC 4.....						XXX	0	0.0		0.0		
4.5 NAIC 5.....						XXX	0	0.0		0.0		
4.6 NAIC 6.....						XXX	0	0.0		0.0		
4.7 Totals.....	0	6,967,003	24,018,665	97,028,438	33,888,000	XXX	161,902,106	0.7	157,272,356	0.7	161,902,106	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	93,246,115	213,358,717	374,336,758	698,771,690	492,630,800	XXX	1,872,344,080	7.6	2,002,323,675	9.0	1,869,279,709	3,064,371
5.2 NAIC 2.....			650,881		33,566,638	XXX	34,217,519	0.1	31,067,401	0.1	34,217,519	
5.3 NAIC 3.....						XXX	0	0.0		0.0		
5.4 NAIC 4.....						XXX	0	0.0		0.0		
5.5 NAIC 5.....						XXX	0	0.0		0.0		
5.6 NAIC 6.....						XXX	0	0.0		0.0		
5.7 Totals.....	93,246,115	213,358,717	374,987,639	698,771,690	526,197,438	XXX	1,906,561,599	7.7	2,033,391,076	9.2	1,903,497,228	3,064,371

SI05

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

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.7	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	230,340,101	1,595,612,999	4,493,932,536	522,020,775	1,919,837,217	XXX	8,761,743,628	35.4	8,271,376,609	37.2	5,226,033,937	3,535,709,691
6.2 NAIC 2.....	161,770,124	1,822,780,965	6,311,819,758	937,377,569	2,770,212,573	XXX	12,003,960,989	48.5	10,453,693,724	47.1	7,968,012,274	4,035,948,715
6.3 NAIC 3.....	50,750,700	479,294,822	430,730,032	97,924,463	63,892,709	XXX	1,122,592,726	4.5	783,063,997	3.5	654,972,145	467,620,581
6.4 NAIC 4.....	23,067,492	196,678,993	172,572,614	5,889,267	25,169	XXX	398,233,535	1.6	189,488,269	0.9	204,118,484	194,115,051
6.5 NAIC 5.....	2,566,607	29,488,423	30,701,612	1,840,443		XXX	64,597,085	0.3	40,303,895	0.2	33,908,378	30,688,707
6.6 NAIC 6.....	71,505	135,246	1,132			XXX	207,883	0.0	488,473	0.0	167,599	40,284
6.7 Totals.....	468,566,529	4,123,991,448	11,439,757,684	1,565,052,517	4,753,967,668	XXX	22,351,335,846	90.3	19,738,414,967	88.9	14,087,212,817	8,264,123,029
7. Hybrid Securities												
7.1 NAIC 1.....						XXX	0	0.0		0.0		
7.2 NAIC 2.....						XXX	0	0.0		0.0		
7.3 NAIC 3.....						XXX	0	0.0		0.0		
7.4 NAIC 4.....						XXX	0	0.0		0.0		
7.5 NAIC 5.....						XXX	0	0.0		0.0		
7.6 NAIC 6.....						XXX	0	0.0		0.0		
7.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1.....						XXX	0	0.0		0.0		
8.2 NAIC 2.....						XXX	0	0.0		0.0		
8.3 NAIC 3.....						XXX	0	0.0		0.0		
8.4 NAIC 4.....						XXX	0	0.0		0.0		
8.5 NAIC 5.....						XXX	0	0.0		0.0		
8.6 NAIC 6.....						XXX	0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1.....						XXX	0	0.0		0.0		
10.2 NAIC 2.....		33,273,054	11,764,780			XXX	45,037,834	0.2	29,603,619	0.1	45,037,834	
10.3 NAIC 3.....	3,764,797	47,204,435	2,962,546			XXX	53,931,778	0.2	48,840,726	0.2	50,166,980	3,764,798
10.4 NAIC 4.....		34,259,296	41,753,674			XXX	76,012,970	0.3	40,658,922	0.2	63,725,590	12,287,380
10.5 NAIC 5.....						XXX	0	0.0		0.0		
10.6 NAIC 6.....						XXX	0	0.0		0.0		
10.7 Totals.....	3,764,797	114,736,785	56,481,000	0	0	XXX	174,982,582	0.7	119,103,267	0.5	158,930,404	16,052,178

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1.....	(d).....328,709,026	1,816,639,113	4,945,998,728	1,395,859,029	2,455,156,017	0	10,942,361,913	44.2	XXX	XXX	7,403,587,851	3,538,774,062
11.2 NAIC 2.....	(d).....161,770,124	1,856,054,019	6,324,235,419	952,443,814	2,803,779,211	0	12,098,282,587	48.9	XXX	XXX	8,062,333,872	4,035,948,715
11.3 NAIC 3.....	(d).....54,515,497	526,499,257	433,692,578	97,924,463	63,892,709	0	1,176,524,504	4.8	XXX	XXX	705,139,125	471,385,379
11.4 NAIC 4.....	(d).....23,067,492	230,938,289	214,326,288	5,889,267	25,169	0	474,246,505	1.9	XXX	XXX	267,844,074	206,402,431
11.5 NAIC 5.....	(d).....2,566,607	29,488,423	30,701,612	1,840,443	0	(c).....0	64,597,085	0.3	XXX	XXX	33,908,378	30,688,707
11.6 NAIC 6.....	(d).....71,505	135,246	1,132	0	0	(c).....0	207,883	0.0	XXX	XXX	167,599	40,284
11.7 Totals.....	570,700,251	4,459,754,347	11,948,955,757	2,453,957,016	5,322,853,106	0	(b).....24,756,220,477	100.0	XXX	XXX	16,472,980,899	8,283,239,578
11.8 Line 11.7 as a % of Col. 7.....	2.3	18.0	48.3	9.9	21.5	0.0	100.0	XXX	XXX	XXX	66.5	33.5
12. Total Bonds Prior Year												
12.1 NAIC 1.....	148,442,729	1,069,229,498	4,999,798,846	1,464,757,586	2,893,505,361	.....	.....XXX	XXX	10,575,734,020	47.6	7,858,520,308	2,717,213,712
12.2 NAIC 2.....	175,333,394	1,010,290,910	6,107,747,219	933,991,299	2,302,070,912	.....	.....XXX	XXX	10,529,433,734	47.4	7,166,869,603	3,362,564,131
12.3 NAIC 3.....	20,813,215	366,478,489	395,671,996	7,012,614	41,928,409	.....	.....XXX	XXX	831,904,723	3.7	409,732,499	422,172,224
12.4 NAIC 4.....	6,451,684	113,327,929	87,534,863	21,377,283	1,455,432	.....	.....XXX	XXX	230,147,191	1.0	96,612,058	133,535,133
12.5 NAIC 5.....	19,689	7,245,572	4,205,683	148,722	28,684,229	.....	.....XXX	XXX	(c).....40,303,895	0.2	39,963,640	340,255
12.6 NAIC 6.....	41,490	218,051	154,130	74,802	.....	.....	.....XXX	XXX	(c).....488,473	0.0	488,473	.....
12.7 Totals.....	351,102,201	2,566,790,449	11,595,112,737	2,427,362,306	5,267,644,343	0	XXX	XXX	(b).....22,208,012,036	100.0	15,572,186,581	6,635,825,455
12.8 Line 12.7 as a % of Col. 9.....	1.6	11.6	52.2	10.9	23.7	0.0	XXX	XXX	100.0	XXX	70.1	29.9
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	202,818,640	952,540,181	2,983,237,008	1,105,957,431	2,159,034,591	.....	.....7,403,587,851	29.9	7,858,520,308	35.4	7,403,587,851	XXX
13.2 NAIC 2.....	55,425,281	1,198,906,713	3,880,778,589	406,239,151	2,520,984,138	.....	.....8,062,333,872	32.6	7,166,869,603	32.3	8,062,333,872	XXX
13.3 NAIC 3.....	31,325,131	331,942,241	231,039,489	52,709,720	58,122,544	.....	.....705,139,125	2.8	409,732,499	1.8	705,139,125	XXX
13.4 NAIC 4.....	20,955,514	88,189,270	152,784,854	5,889,267	25,169	.....	.....267,844,074	1.1	96,612,058	0.4	267,844,074	XXX
13.5 NAIC 5.....	112,781	8,280,215	25,435,891	79,491	.....	.....	.....33,908,378	0.1	39,963,640	0.2	33,908,378	XXX
13.6 NAIC 6.....	60,549	107,050	.....	.....	.....	.....	.....167,599	0.0	488,473	0.0	167,599	XXX
13.7 Totals.....	310,697,896	2,579,965,670	7,273,275,831	1,570,875,060	4,738,166,442	0	16,472,980,899	66.5	15,572,186,581	70.1	16,472,980,899	XXX
13.8 Line 13.7 as a % of Col. 7.....	1.9	15.7	44.2	9.5	28.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	1.3	10.4	29.4	6.3	19.1	0.0	66.5	XXX	XXX	XXX	66.5	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	125,890,386	864,098,932	1,962,761,720	289,901,598	296,121,426	.....	.....3,538,774,062	14.3	2,717,213,712	12.2	XXX	3,538,774,062
14.2 NAIC 2.....	106,344,843	657,147,306	2,443,456,830	546,204,663	282,795,073	.....	.....4,035,948,715	16.3	3,362,564,131	15.1	XXX	4,035,948,715
14.3 NAIC 3.....	23,190,366	194,557,016	202,653,089	45,214,743	5,770,165	.....	.....471,385,379	1.9	422,172,224	1.9	XXX	471,385,379
14.4 NAIC 4.....	2,111,978	142,749,019	61,541,434	.....	.....	.....	.....206,402,431	0.8	133,535,133	0.6	XXX	206,402,431
14.5 NAIC 5.....	2,453,826	21,208,208	5,265,721	1,760,952	.....	.....	.....30,688,707	0.1	340,255	0.0	XXX	30,688,707
14.6 NAIC 6.....	10,956	28,196	1,132	.....	.....	.....	.....40,284	0.0	0	0.0	XXX	40,284
14.7 Totals.....	260,002,355	1,879,788,677	4,675,679,926	883,081,956	584,686,664	0	8,283,239,578	33.5	6,635,825,455	29.9	XXX	8,283,239,578
14.8 Line 14.7 as a % of Col. 7.....	3.1	22.7	56.4	10.7	7.1	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	1.1	7.6	18.9	3.6	2.4	0.0	33.5	XXX	XXX	XXX	XXX	33.5

(a) Includes \$.....3,823,694,979 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....578,064,683 current year of bonds with Z designations and \$.....242,629,941 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes \$.....3,939,657 current year of bonds with 5GI designations, \$.....0 prior year of bonds with 5GI designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1.	U.S. Governments												
1.01	Issuer Obligations.....	5,096,994	621,282	1,000,372			XXX	6,718,648	0.0	6,717,209	0.0	6,718,648	
1.02	Residential Mortgage-Backed Securities.....	25,816	79,112	34,056			XXX	138,984	0.0	202,891	0.0	138,984	
1.03	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
1.04	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
1.05	Totals.....	5,122,810	700,394	1,034,428	0	0	XXX	6,857,632	0.0	6,920,100	0.0	6,857,632	0
2.	All Other Governments												
2.01	Issuer Obligations.....						XXX	0	0.0		0.0		
2.02	Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
2.03	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
2.04	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
2.05	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.	U.S. States, Territories and Possessions, Guaranteed												
3.01	Issuer Obligations.....			52,676,341	93,104,371	8,800,000	XXX	154,580,712	0.6	152,910,270	0.7	154,580,712	
3.02	Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
3.03	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
3.04	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
3.05	Totals.....	0	0	52,676,341	93,104,371	8,800,000	XXX	154,580,712	0.6	152,910,270	0.7	154,580,712	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01	Issuer Obligations.....		6,967,003	24,018,665	97,028,438	33,888,000	XXX	161,902,106	0.7	157,272,356	0.7	161,902,106	
4.02	Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
4.03	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
4.04	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
4.05	Totals.....	0	6,967,003	24,018,665	97,028,438	33,888,000	XXX	161,902,106	0.7	157,272,356	0.7	161,902,106	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01	Issuer Obligations.....	6,760,000	32,791,810	291,820,053	645,095,207	504,859,486	XXX	1,481,326,556	6.0	1,360,347,655	6.1	1,478,262,184	3,064,372
5.02	Residential Mortgage-Backed Securities.....	86,486,115	178,313,009	83,167,585	53,676,483	21,337,952	XXX	422,981,144	1.7	673,043,420	3.0	422,981,144	
5.03	Commercial Mortgage-Backed Securities.....		2,253,899				XXX	2,253,899	0.0		0.0	2,253,899	
5.04	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
5.05	Totals.....	93,246,115	213,358,718	374,987,638	698,771,690	526,197,438	XXX	1,906,561,599	7.7	2,033,391,075	9.2	1,903,497,227	3,064,372
6.	Industrial and Miscellaneous (unaffiliated)												
6.01	Issuer Obligations.....	349,061,985	3,390,565,768	10,035,094,235	1,486,857,708	4,753,942,499	XXX	20,015,522,195	80.9	18,294,626,158	82.4	13,140,817,288	6,874,704,907
6.02	Residential Mortgage-Backed Securities.....	33,923,062	93,125,619	114,778,386	14,741,131	25,169	XXX	256,593,367	1.0	152,851,675	0.7	23,367,931	233,225,436
6.03	Commercial Mortgage-Backed Securities.....	6,411,659	71,383,741	655,450,208			XXX	733,245,608	3.0	733,874,977	3.3	676,029,516	57,216,092
6.04	Other Loan-Backed and Structured Securities.....	79,169,823	568,916,320	634,434,856	63,453,678		XXX	1,345,974,677	5.4	557,062,158	2.5	246,998,083	1,098,976,594
6.05	Totals.....	468,566,529	4,123,991,448	11,439,757,685	1,565,052,517	4,753,967,668	XXX	22,351,335,847	90.3	19,738,414,968	88.9	14,087,212,818	8,264,123,029
7.	Hybrid Securities												
7.01	Issuer Obligations.....						XXX	0	0.0		0.0		
7.02	Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
7.03	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
7.04	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
7.05	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.	Parent, Subsidiaries and Affiliates												
8.01	Issuer Obligations.....						XXX	0	0.0		0.0		
8.02	Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
8.03	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
8.04	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
8.05	Affiliated Bank Loans - Issued.....						XXX	0	0.0		0.0		
8.06	Affiliated Bank Loans - Acquired.....						XXX	0	0.0		0.0		
8.07	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

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Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	.....0	0.0	.....	.....0.0	.....	.....
9.02 Bond Mutual Funds Identified by the SVO.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	.....0	0.0	.....	.....0.0	.....	.....
9.03 Totals.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	.....	.....0.0	.....	.....
10.02 Unaffiliated Bank Loans - Acquired.....	3,764,797.....	114,736,784.....	56,481,000.....	.....	.....	XXX.....	174,982,581.....	0.7	119,103,267.....	0.5	158,930,404.....	16,052,177.....
10.03 Totals.....	3,764,797.....	114,736,784.....	56,481,000.....	0	0	XXX.....	174,982,581.....	0.7	119,103,267.....	0.5	158,930,404.....	16,052,177.....
11. Total Bonds Current Year												
11.01 Issuer Obligations.....	360,918,979.....	3,430,945,863.....	10,404,609,666.....	2,322,085,724.....	5,301,489,985.....	XXX.....	21,820,050,217.....	88.1	XXX.....	XXX.....	14,942,280,938.....	6,877,769,279.....
11.02 Residential Mortgage-Backed Securities.....	120,434,993.....	271,517,740.....	197,980,027.....	68,417,614.....	21,363,121.....	XXX.....	679,713,495.....	2.7	XXX.....	XXX.....	446,488,059.....	233,225,436.....
11.03 Commercial Mortgage-Backed Securities.....	6,411,659.....	73,637,640.....	655,450,208.....	0	0	XXX.....	735,499,507.....	3.0	XXX.....	XXX.....	678,283,415.....	57,216,092.....
11.04 Other Loan-Backed and Structured Securities.....	79,169,823.....	568,916,320.....	634,434,856.....	63,453,678.....	0	XXX.....	1,345,974,677.....	5.4	XXX.....	XXX.....	246,998,083.....	1,098,976,594.....
11.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	XXX.....	XXX.....	0	0
11.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX.....	0	0.0	XXX.....	XXX.....	0	0
11.07 Unaffiliated Bank Loans.....	3,764,797.....	114,736,784.....	56,481,000.....	0	0	XXX.....	174,982,581.....	0.7	XXX.....	XXX.....	158,930,404.....	16,052,177.....
11.08 Totals.....	570,700,251.....	4,459,754,347.....	11,948,955,757.....	2,453,957,016.....	5,322,853,106.....	0	24,756,220,477.....	100.0	XXX.....	XXX.....	16,472,980,899.....	8,283,239,578.....
11.09 Line 11.08 as a % of Col. 7.....	2.3.....	18.0.....	48.3.....	9.9.....	21.5.....	0.0.....	100.0.....	XXX.....	XXX.....	XXX.....	66.5.....	33.5.....
12. Total Bonds Prior Year												
12.01 Issuer Obligations.....	232,519,112.....	2,096,160,294.....	10,383,655,410.....	2,137,742,468.....	5,121,796,364.....	XXX.....	XXX.....	XXX.....	19,971,873,648.....	89.9	13,905,010,863.....	6,066,862,785.....
12.02 Residential Mortgage-Backed Securities.....	69,572,057.....	224,333,472.....	187,373,285.....	200,796,546.....	144,022,626.....	XXX.....	XXX.....	XXX.....	826,097,986.....	3.7	710,677,145.....	115,420,841.....
12.03 Commercial Mortgage-Backed Securities.....	3,528,313.....	44,153,208.....	686,193,456.....	.....	.....	XXX.....	XXX.....	XXX.....	733,874,977.....	3.3	676,383,379.....	57,491,598.....
12.04 Other Loan-Backed and Structured Securities.....	41,547,522.....	115,366,377.....	309,499,615.....	88,823,292.....	1,825,352.....	XXX.....	XXX.....	XXX.....	557,062,158.....	2.5	172,013,201.....	385,048,957.....
12.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	XXX.....	XXX.....	0	0.0	.....	.....
12.06 Affiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	XXX.....	XXX.....	0	0.0	.....	.....
12.07 Unaffiliated Bank Loans.....	3,935,197.....	86,777,099.....	28,390,971.....	.....	.....	XXX.....	XXX.....	XXX.....	119,103,267.....	0.5	108,101,994.....	11,001,274.....
12.08 Totals.....	351,102,201.....	2,566,790,450.....	11,595,112,737.....	2,427,362,306.....	5,267,644,342.....	0	XXX.....	XXX.....	22,208,012,036.....	100.0	15,572,186,582.....	6,635,825,455.....
12.09 Line 12.08 as a % of Col. 9.....	1.6.....	11.6.....	52.2.....	10.9.....	23.7.....	0.0.....	XXX.....	XXX.....	100.0.....	XXX.....	70.1.....	29.9.....
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations.....	165,924,888.....	2,167,254,063.....	6,408,441,950.....	1,483,856,716.....	4,716,803,321.....	XXX.....	14,942,280,938.....	60.4	13,905,010,863.....	62.6	14,942,280,938.....	XXX.....
13.02 Residential Mortgage-Backed Securities.....	92,208,437.....	189,055,958.....	88,385,222.....	55,475,321.....	21,363,121.....	XXX.....	446,488,059.....	1.8	710,677,145.....	3.0	446,488,059.....	XXX.....
13.03 Commercial Mortgage-Backed Securities.....	4,429,083.....	30,900,228.....	642,954,104.....	.....	.....	XXX.....	678,283,415.....	2.7	676,383,379.....	3.0	678,283,415.....	XXX.....
13.04 Other Loan-Backed and Structured Securities.....	48,135,489.....	88,871,838.....	78,447,735.....	31,543,021.....	.....	XXX.....	246,998,083.....	1.0	172,013,201.....	0.8	246,998,083.....	XXX.....
13.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	.....0	0.0	0	0.0	0	XXX.....
13.06 Affiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	0	XXX.....
13.07 Unaffiliated Bank Loans.....	.....	103,883,583.....	55,046,821.....	.....	.....	XXX.....	158,930,404.....	0.6	108,101,994.....	0.5	158,930,404.....	XXX.....
13.08 Totals.....	310,697,897.....	2,579,965,670.....	7,273,275,832.....	1,570,875,058.....	4,738,166,442.....	0	16,472,980,899.....	66.5	15,572,186,582.....	70.1	16,472,980,899.....	XXX.....
13.09 Line 13.08 as a % of Col. 7.....	1.9.....	15.7.....	44.2.....	9.5.....	28.8.....	0.0.....	100.0.....	XXX.....	XXX.....	XXX.....	100.0.....	XXX.....
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11.....	1.3.....	10.4.....	29.4.....	6.3.....	19.1.....	0.0.....	66.5.....	XXX.....	XXX.....	XXX.....	66.5.....	XXX.....
14. Total Privately Placed Bonds												
14.01 Issuer Obligations.....	194,994,091.....	1,263,691,800.....	3,996,167,716.....	838,229,008.....	584,686,664.....	XXX.....	6,877,769,279.....	27.8	6,066,862,785.....	27.3	XXX.....	6,877,769,279.....
14.02 Residential Mortgage-Backed Securities.....	28,226,556.....	82,461,782.....	109,594,805.....	12,942,293.....	.....	XXX.....	233,225,436.....	0.9	115,420,841.....	0.5	XXX.....	233,225,436.....
14.03 Commercial Mortgage-Backed Securities.....	1,982,576.....	42,737,412.....	12,496,104.....	.....	.....	XXX.....	57,216,092.....	0.2	57,491,598.....	0.3	XXX.....	57,216,092.....
14.04 Other Loan-Backed and Structured Securities.....	31,034,334.....	480,044,482.....	555,987,121.....	31,910,657.....	.....	XXX.....	1,098,976,594.....	4.4	385,048,957.....	1.7	XXX.....	1,098,976,594.....
14.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	.....0	0.0	0	0.0	XXX.....	0
14.06 Affiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	XXX.....	0
14.07 Unaffiliated Bank Loans.....	3,764,797.....	10,853,201.....	1,434,179.....	.....	.....	XXX.....	16,052,177.....	0.1	11,001,274.....	0.0	XXX.....	16,052,177.....
14.08 Totals.....	260,002,354.....	1,879,788,677.....	4,675,679,925.....	883,081,958.....	584,686,664.....	0	8,283,239,578.....	33.5	6,635,825,455.....	29.9	XXX.....	8,283,239,578.....
14.09 Line 14.08 as a % of Col. 7.....	3.1.....	22.7.....	56.4.....	10.7.....	7.1.....	0.0.....	100.0.....	XXX.....	XXX.....	XXX.....	XXX.....	100.0.....
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11.....	1.1.....	7.6.....	18.9.....	3.6.....	2.4.....	0.0.....	33.5.....	XXX.....	XXX.....	XXX.....	XXX.....	33.5.....

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	1,819,506,334			1,633,506,334	186,000,000
2. Cost of short-term investments acquired.....	250,000,000				250,000,000
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	1,819,506,334			1,633,506,334	186,000,000
7. Deduct amortization of premium.....	0				
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other-than-temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	250,000,000	0	0	0	250,000,000
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	250,000,000	0	0	0	250,000,000

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

Qualified Cash Pool moving to Sch E

\$10

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

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year).....		1,396,539,985
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12.....	441,564,811	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14.....	20,271,369	461,836,179
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17.....	(44,870,163)	
3.2	Section 2, Column 19.....	(289,658,775)	(334,528,938)
4.	SSAP No. 108 Adjustments.....		
5.	Total gain (loss) on termination recognized, Section 2, Column 22.....		25,765,053
6.	Considerations received/(paid) on terminations, Section 2, Column 15.....		345,209,220
7.	Amortization:		
7.1	Section 1, Column 19.....		
7.2	Section 2, Column 21.....		0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
8.1	Section 1, Column 20.....		
8.2	Section 2, Column 23.....		0
9.	Total foreign exchange change in Book/Adjusted Carrying Value:		
9.1	Section 1, Column 18.....	(73,021,919)	
9.2	Section 2, Column 20.....	40,597	(72,981,321)
10.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....		1,131,421,738
11.	Deduct nonadmitted assets.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		1,131,421,738

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

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).....		13,744,340
3.1	Add:		
	Change in variation margin on open contracts - highly effective hedges:		
3.11	Section 1, Column 15, current year minus.....		
3.12	Section 1, Column 15, prior year.....		0
	Change in the valuation margin on open contracts - all other:		
3.13	Section 1, Column 18, current year minus.....	14,713,280	
3.14	Section 1, Column 18, prior year.....	17,631,011	(2,917,731)
			(2,917,731)
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.....	14,713,280	
3.24	Section 1, Column 19, prior year plus.....	17,631,011	
3.25	SSAP No. 108 Adjustments.....		(2,917,731)
			(2,917,731)
3.3	Subtotal (Line 3.1 minus Line 3.2).....		(0)
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15).....	54,128,109	
4.2	Less:		
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17).....		
4.22	Amount recognized (Section 2, Column 16).....	54,128,109	
4.23	SSAP No. 108 Adjustments.....		54,128,109
4.3	Subtotal (Line 4.1 minus Line 4.2).....		0
5.	Dispositions gains (losses) on contracts terminated in prior year:		
5.1	Total gain (loss) recognized for terminations in prior year.....		
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year.....		
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....		41,902,840
7.	Deduct nonadmitted assets.....		
8.	Statement value at end of current period (Line 6 minus Line 7).....		41,902,840

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

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

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	1,131,421,738
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance.....	41,902,840
3.	Total (Line 1 plus Line 2).....	1,173,324,578
4.	Part D, Section 1, Column 5.....	1,244,778,641
5.	Part D, Section 1, Column 6.....	(71,454,063)
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	1,175,868,354
8.	Part B, Section 1, Column 13.....	3,012,685
9.	Total (Line 7 plus Line 8).....	1,178,881,039
10.	Part D, Section 1, Column 8.....	1,229,175,865
11.	Part D, Section 1, Column 9.....	(50,294,825)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	19,052,722
14.	Part B, Section 1, Column 20.....	41,902,840
15.	Part D, Section 1, Column 11.....	60,955,562
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	0			
2. Cost of cash equivalents acquired.....	17,733,022,220		516,406,112	17,216,616,108
3. Accrual of discount.....	0			
4. Unrealized valuation increase (decrease).....	0			
5. Total gain (loss) on disposals.....	0			
6. Deduct consideration received on disposals.....	16,295,066,611		508,437,822	15,786,628,789
7. Deduct amortization of premium.....	0			
8. Total foreign exchange change in book/adjusted carrying value.....	0			
9. Deduct current year's other-than-temporary impairment recognized.....	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	1,437,955,609	0	7,968,290	1,429,987,319
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	1,437,955,609	0	7,968,290	1,429,987,319

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:..... Qualified Cash Pool

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Commercial Mortgages - All Other														
00-1001237.....		DALLAS.....	TX.....		08/13/2015.....	6.94.....	1,036,088.....						9,505,214.....	11/18/2002.....
00-1100265.....		ALTAMONTE SPRINGS.....	FL.....		01/30/2009.....	6.13.....	277,138.....						2,670,769.....	12/18/2003.....
00-1100406.....		EDISON.....	NJ.....		01/30/2009.....	5.25.....	1,032,083.....						5,001,904.....	04/08/2004.....
00-1100421.....		PORT ORANGE.....	FL.....		09/16/2004.....	5.75.....	74,940.....						4,467,852.....	04/09/2013.....
00-1100600.....		FARMERS BRANCH.....	TX.....		12/16/2004.....	6.37.....	540,043.....						1,540,000.....	11/04/2004.....
00-1100719.....		FARMERS BRANCH.....	TX.....		12/16/2004.....	6.37.....	107,407.....						1,540,000.....	11/04/2004.....
00-1100844.....		ORLAND PARK.....	IL.....		07/22/2005.....	4.50.....	1,470,976.....						8,270,000.....	05/17/2005.....
00-1101147.....		SOUTH HAVEN.....	MI.....		05/24/2016.....	3.25.....	95,621.....						3,380,000.....	03/13/2006.....
00-1101525.....		AUSTIN.....	TX.....		07/18/2007.....	6.28.....	1,884,157.....						3,877,143.....	07/03/2007.....
00-1101660.....		BUFFALO GROVE.....	IL.....		08/13/2015.....	5.00.....	1,589,646.....						5,240,000.....	06/02/2009.....
00-1101702.....		CLINTON.....	UT.....		10/08/2010.....	5.50.....	2,245,833.....						5,155,000.....	09/13/2010.....
00-1101713.....		SAN DIEGO.....	CA.....		10/05/2010.....	5.13.....	3,443,020.....						13,600,000.....	09/16/2010.....
00-1101727.....		WEST BABYLON.....	NY.....		06/14/2013.....	6.15.....	636,117.....						1,449,000.....	01/31/2011.....
00-1101800.....		CHICAGO.....	IL.....		06/14/2013.....	4.75.....	8,308,660.....						14,889,286.....	11/28/2011.....
00-1101808.....		GAITHERSBURG.....	MD.....		06/14/2013.....	4.55.....	9,334,096.....				105,741.....		16,135,385.....	11/29/2011.....
00-1101813.....		RALEIGH.....	NC.....		06/14/2013.....	5.30.....	2,878,644.....						5,400,000.....	01/20/2012.....
00-1101864.....		SUNSET VALLEY.....	TX.....		07/17/2012.....	3.75.....	5,555,533.....						17,450,000.....	06/25/2012.....
00-1101908.....		OCEANSIDE.....	NY.....		06/14/2013.....	4.25.....	9,353,159.....						19,070,000.....	11/12/2012.....
00-1101911.....		GRAND LEDGE.....	MI.....		06/14/2013.....	4.49.....	3,413,633.....						5,620,000.....	12/03/2012.....
00-1101919.....		BLOOMINGTON.....	IN.....		06/14/2013.....	4.15.....	7,475,471.....						15,220,000.....	11/28/2012.....
00-1101927.....		BRICK.....	NJ.....		12/12/2012.....	3.86.....	16,723,521.....						27,865,116.....	11/28/2012.....
00-1101979.....		SEATTLE.....	WA.....		08/01/2013.....	3.75.....	10,747,524.....						20,327,143.....	06/27/2013.....
00-1102007.....		LAKEWOOD.....	OH.....		06/28/2013.....	4.50.....	11,635,479.....						24,400,000.....	06/28/2013.....
00-1102009.....		AVON.....	OH.....		08/22/2013.....	3.99.....	13,379,027.....						21,783,158.....	08/05/2013.....
00-1102015.....		BOSTON.....	MA.....		07/30/2013.....	3.63.....	11,109,564.....						43,960,000.....	07/23/2013.....
00-1102026.....		KNOXVILLE.....	TN.....		10/15/2013.....	4.77.....	4,263,413.....						7,750,000.....	10/10/2013.....
00-1102029.....		BROKEN ARROW.....	OK.....		10/10/2013.....	4.42.....	9,708,538.....						18,552,554.....	09/26/2013.....
00-1102037.....		INDEPENDENCE TWP.....	MI.....		09/05/2013.....	4.55.....	8,799,860.....						14,162,195.....	08/27/2013.....
00-1102051.....		GAINESVILLE.....	FL.....		11/01/2013.....	4.50.....	2,668,982.....						4,007,273.....	10/28/2013.....
00-1102054.....		COLUMBUS.....	OH.....		05/14/2014.....	5.05.....	12,019,842.....						21,740,000.....	04/22/2014.....
00-1102096.....		BALTIMORE.....	MD.....		11/12/2013.....	4.43.....	5,463,651.....						10,008,750.....	11/05/2013.....
00-1102098.....		WILMINGTON.....	NC.....		12/06/2013.....	4.15.....	10,000,411.....						14,290,000.....	11/19/2013.....
00-1102099.....		BEAVERTON.....	OR.....		12/10/2013.....	4.53.....	8,249,134.....						25,549,690.....	02/20/2018.....
00-1102147.....		WALNUT CREEK.....	CA.....		09/29/2014.....	3.59.....	13,748,738.....						21,620,000.....	09/16/2014.....
00-1102153.....		SANTA ANA.....	CA.....		05/28/2014.....	4.24.....	1,840,221.....						3,460,000.....	04/21/2014.....
00-1102157.....		EXTON.....	PA.....		05/07/2015.....	3.69.....	11,332,258.....						17,070,000.....	03/27/2015.....
00-1102172.....		SEATTLE.....	WA.....		06/19/2014.....	3.91.....	8,530,000.....						13,430,000.....	06/03/2014.....
00-1102176.....		PORTLAND.....	OR.....		07/01/2014.....	3.50.....	11,272,738.....						42,490,000.....	08/04/2016.....
00-1102182.....		VISTA.....	CA.....		06/26/2014.....	3.41.....	29,000,000.....						39,890,000.....	06/16/2014.....
00-1102210.....		COLUMBUS.....	OH.....		08/20/2015.....	4.90.....	11,515,259.....						15,060,000.....	10/15/2014.....
00-1102216.....		BELLEVUE.....	WA.....		10/16/2014.....	4.48.....	8,914,682.....						15,881,000.....	09/26/2014.....
00-1102219.....		NASHVILLE.....	TN.....		09/29/2014.....	4.62.....	4,792,454.....						7,370,000.....	09/11/2014.....
00-1102226.....		KANSAS CITY.....	MO.....		10/23/2014.....	3.60.....	15,100,000.....						30,930,000.....	09/26/2014.....
00-1102234.....		SAN DIEGO.....	CA.....		09/17/2014.....	4.38.....	4,903,526.....						10,060,000.....	09/09/2014.....

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.1

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102237.....		SHERIDAN.....	CO.....		10/07/2014.....	4.02.....	8,819,069.....						14,520,000.....	09/26/2014.....
00-1102245.....		BEAVERTON.....	OR.....		10/16/2014.....	3.70.....	3,772,410.....						6,080,000.....	09/24/2014.....
00-1102247.....		WEYMOUTH.....	MA.....		09/30/2014.....	3.53.....	11,500,000.....						20,260,000.....	09/18/2014.....
00-1102249.....		JERICO.....	NY.....		01/27/2015.....	3.85.....	10,586,641.....						19,575,273.....	11/11/2014.....
00-1102254.....		LONGMONT.....	CO.....		11/06/2014.....	3.77.....	5,944,531.....						17,170,000.....	10/29/2014.....
00-1102255.....		ZEELAND.....	MI.....		12/18/2014.....	4.62.....	2,090,471.....						4,391,000.....	10/23/2019.....
00-1102264.....		CHARLOTTESVILLE.....	VA.....		01/12/2015.....	3.96.....	3,452,831.....						8,210,000.....	01/07/2015.....
00-1102276.....		STRONGSVILLE.....	OH.....		12/23/2014.....	4.26.....	12,890,946.....						23,760,000.....	12/10/2014.....
00-1102278.....		DENVER.....	CO.....		01/16/2015.....	3.77.....	5,057,174.....						14,430,000.....	12/17/2014.....
00-1102280.....		BOULDER.....	CO.....		02/02/2015.....	3.71.....	8,020,821.....						13,840,000.....	12/18/2014.....
00-1102281.....		GENEVA.....	IL.....		12/18/2014.....	3.50.....	14,025,726.....				81,969.....		20,340,000.....	11/25/2014.....
00-1102289.....		SCOTTSDALE.....	AZ.....		04/29/2015.....	3.68.....	9,504,891.....						15,100,000.....	03/19/2015.....
00-1102297.....		WASHINGTON.....	DC.....		01/27/2015.....	3.99.....	16,000,000.....						27,160,000.....	12/11/2014.....
00-1102303.....		HENDERSON.....	NV.....		01/29/2015.....	3.95.....	7,263,336.....						11,520,000.....	01/14/2015.....
00-1102304.....		ORLANDO.....	FL.....		02/17/2015.....	3.74.....	13,121,344.....				81,891.....		18,650,000.....	01/20/2015.....
00-1102305.....		SEATTLE.....	WA.....		03/10/2015.....	3.63.....	14,394,090.....						32,170,000.....	02/25/2015.....
00-1102309.....		JACKSONVILLE.....	FL.....		01/29/2015.....	3.77.....	13,902,499.....						21,350,000.....	01/23/2015.....
00-1102310.....		JACKSON HEIGHTS.....	NY.....		03/31/2015.....	3.70.....	17,779,088.....						45,580,000.....	02/19/2015.....
00-1102315.....		ROCKVILLE.....	MD.....		06/01/2015.....	3.65.....	4,466,445.....						12,710,000.....	03/16/2015.....
00-1102317.....		FRISCO.....	TX.....		04/29/2015.....	3.75.....	12,663,777.....						17,220,000.....	01/23/2015.....
00-1102319.....		BIRMINGHAM.....	AL.....		05/07/2015.....	4.25.....	11,647,969.....						19,490,000.....	04/09/2015.....
00-1102331.....		FREMONT.....	CA.....		10/01/2015.....	3.90.....	3,703,354.....						7,930,000.....	04/28/2015.....
00-1102333.....		NASHVILLE.....	TN.....		09/04/2015.....	3.41.....	11,994,278.....						20,430,000.....	05/28/2015.....
00-1102335.....		SCOTTSDALE.....	AZ.....		03/31/2015.....	3.50.....	6,249,662.....				36,511.....		17,340,000.....	03/02/2015.....
00-1102339.....		BURBANK.....	CA.....		11/12/2015.....	3.62.....	5,000,000.....						24,200,000.....	09/16/2015.....
00-1102350.....		MELVILLE.....	NY.....		04/29/2015.....	3.50.....	15,907,237.....						31,030,714.....	04/22/2015.....
00-1102354.....		SAN ANTONIO.....	TX.....		05/18/2015.....	3.78.....	7,164,956.....						11,278,537.....	05/05/2015.....
00-1102356.....		SAN JUAN CAPISTRANO.....	CA.....		04/16/2015.....	3.95.....	9,538,103.....						16,530,000.....	03/27/2015.....
00-1102365.....		STRONGSVILLE.....	OH.....		05/14/2015.....	3.96.....	16,238,477.....						27,470,000.....	04/24/2015.....
00-1102366.....		WILMINGTON.....	NC.....		06/18/2015.....	3.72.....	7,129,198.....						10,710,000.....	05/21/2015.....
00-1102368.....		TORRANCE.....	CA.....		10/23/2015.....	4.57.....	7,896,246.....						13,010,000.....	09/24/2015.....
00-1102370.....		CHICAGO.....	IL.....		06/10/2015.....	3.72.....	11,363,859.....						17,760,000.....	06/04/2015.....
00-1102371.....		NORTH LAS VEGAS.....	NV.....		05/20/2015.....	3.55.....	7,978,327.....						12,520,000.....	05/04/2015.....
00-1102375.....		PRAIRIE VILLAGE.....	KS.....		05/28/2015.....	3.50.....	28,500,000.....						42,410,000.....	05/11/2015.....
00-1102380.....		SAN ANTONIO.....	TX.....		05/07/2015.....	4.02.....	15,753,708.....						20,925,616.....	04/21/2015.....
00-1102390.....		DALLAS.....	TX.....		06/30/2015.....	3.71.....	10,000,000.....						13,979,331.....	06/25/2015.....
00-1102394.....		ANN ARBOR.....	MI.....		07/31/2015.....	3.88.....	17,190,754.....						42,498,181.....	07/16/2015.....
00-1102399.....		WEST FARGO.....	ND.....		09/11/2015.....	4.16.....	7,678,383.....						11,590,000.....	08/13/2015.....
00-1102402.....		LEHI.....	UT.....		08/17/2015.....	3.97.....	3,575,933.....						8,750,000.....	07/31/2015.....
00-1102405.....		MORRISVILLE.....	NC.....		10/01/2015.....	4.07.....	9,854,267.....						14,620,000.....	08/21/2015.....
00-1102412.....		MADISON.....	WI.....		09/29/2015.....	3.97.....	7,519,161.....						11,970,000.....	09/25/2015.....
00-1102413.....		KANSAS CITY.....	KS.....		08/27/2015.....	4.07.....	6,661,817.....						9,260,000.....	07/30/2015.....
00-1102420.....		COLUMBUS.....	OH.....		11/19/2015.....	4.75.....	6,633,622.....						9,980,000.....	10/21/2015.....
00-1102421.....		COLUMBUS.....	OH.....		11/19/2015.....	5.25.....	1,288,621.....						13,310,000.....	10/21/2015.....

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.2

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102423.....		MOORE.....	OK.....		11/18/2015.....	3.99.....	17,953,049.....						26,141,379.....	11/04/2015
00-1102425.....		DALLAS.....	TX.....		04/04/2016.....	4.76.....	11,765,587.....						16,890,000.....	12/11/2015
00-1102426.....		DALLAS.....	TX.....		11/25/2015.....	4.71.....	13,998,013.....						20,060,000.....	11/11/2015
00-1102427.....		FOLSOM.....	PA.....		10/23/2015.....	3.77.....	10,030,911.....						18,140,000.....	10/06/2015
00-1102428.....		COLUMBUS.....	OH.....	S.....	11/05/2015.....	4.16.....	13,723,137.....						23,640,000.....	10/29/2015
00-1102431.....		CHANDLER.....	AZ.....		09/30/2015.....	3.84.....	23,996,911.....						34,680,000.....	09/09/2015
00-1102432.....		JURUPA VALLEY.....	CA.....		10/08/2015.....	3.78.....	32,551,159.....						44,670,000.....	09/16/2015
00-1102434.....		VANCOUVER.....	WA.....		10/13/2015.....	3.95.....	16,576,992.....						50,258,000.....	06/12/2019
00-1102435.....		AURORA.....	CO.....		10/09/2015.....	4.19.....	4,653,266.....				32,900.....		7,860,000.....	10/01/2015
00-1102440.....		AMERICAN FORK.....	UT.....		10/08/2015.....	3.95.....	6,724,662.....						11,290,000.....	09/30/2015
00-1102441.....		SOMERVILLE.....	MA.....		12/18/2015.....	3.53.....	14,976,960.....						23,200,000.....	11/23/2015
00-1102442.....		SAN DIEGO.....	CA.....		10/19/2015.....	3.94.....	3,470,932.....						7,000,000.....	10/01/2015
00-1102447.....		NEW YORK.....	NY.....		10/22/2015.....	3.39.....	25,000,000.....						39,780,000.....	10/13/2015
00-1102448.....		BELLINGHAM.....	MA.....		10/01/2015.....	3.79.....	11,082,619.....				70,221.....		21,230,000.....	09/18/2015
00-1102449.....		SALEM.....	OR.....		03/07/2016.....	3.95.....	8,379,057.....						12,340,000.....	12/22/2015
00-1102451.....		MADISON.....	WI.....		12/11/2015.....	4.56.....	10,393,909.....						14,670,000.....	12/01/2015
00-1102454.....		GRANDVIEW HEIGHTS.....	OH.....	S.....	12/01/2015.....	3.80.....	17,140,141.....						34,030,000.....	11/04/2015
00-1102458.....		GARDEN GROVE.....	CA.....		12/08/2015.....	4.10.....	13,266,500.....				266,500.....		23,357,488.....	12/04/2015
00-1102459.....		DENVER.....	CO.....		12/21/2015.....	4.05.....	17,000,000.....				172,125.....		32,361,146.....	12/03/2015
00-1102471.....		GROVEPORT.....	OH.....		12/08/2015.....	3.71.....	14,000,000.....						27,100,000.....	11/23/2015
00-1102476.....		BOULDER.....	CO.....		02/08/2016.....	4.37.....	6,677,504.....						11,120,000.....	12/17/2015
00-1102477.....		MILPITAS.....	CA.....		12/14/2015.....	3.95.....	18,793,103.....				362,483.....		31,960,000.....	12/02/2015
00-1102478.....		MILPITAS.....	CA.....		12/14/2015.....	3.95.....	15,376,175.....				296,577.....		29,170,000.....	12/02/2015
00-1102479.....		MURRAY.....	UT.....		12/10/2015.....	3.96.....	4,786,944.....						6,910,000.....	12/01/2015
00-1102481.....		CABIN JOHN.....	MD.....		02/10/2016.....	4.06.....	9,142,449.....						15,250,000.....	12/17/2015
00-1102483.....		SALT LAKE CITY.....	UT.....		01/14/2016.....	4.20.....	4,393,215.....						7,340,000.....	12/22/2015
00-1102488.....		MALDEN.....	MA.....		04/01/2016.....	3.66.....	35,361,622.....						60,560,000.....	03/09/2016
00-1102489.....		ST CHARLES.....	MO.....		08/17/2016.....	3.46.....	13,695,962.....						20,530,000.....	07/15/2016
00-1102490.....		LOUISVILLE.....	KY.....		03/09/2016.....	4.27.....	15,917,916.....						24,040,000.....	02/11/2016
00-1102491.....		MERIDIAN.....	ID.....		02/01/2016.....	4.20.....	10,544,788.....						16,025,455.....	12/21/2015
00-1102493.....		RANCHO CUCAMONGA.....	CA.....		02/01/2016.....	4.52.....	5,502,499.....						9,840,000.....	12/11/2015
00-1102497.....		TEMPE.....	AZ.....		11/24/2015.....	3.81.....	47,100,000.....						68,820,000.....	11/19/2015
00-1102501.....		ADDISON.....	IL.....		01/28/2016.....	3.86.....	5,225,000.....						7,510,000.....	01/08/2016
00-1102502.....		WEST CHESTER.....	OH.....		01/22/2016.....	3.92.....	8,550,000.....						12,350,000.....	12/22/2015
00-1102504.....		PORTLAND.....	OR.....		01/20/2016.....	3.88.....	20,396,751.....						30,120,000.....	12/17/2015
00-1102509.....		COVINGTON.....	KY.....		10/12/2018.....	4.15.....	7,529,900.....						14,480,000.....	01/29/2016
00-1102510.....		RALEIGH.....	NC.....		01/28/2016.....	4.07.....	14,145,000.....						19,600,000.....	01/19/2016
00-1102511.....		WINSTON-SALEM.....	NC.....		02/01/2016.....	4.14.....	20,921,827.....				145,132.....		29,920,000.....	01/22/2016
00-1102513.....		OCEANSIDE.....	CA.....		03/28/2016.....	3.93.....	3,550,916.....						5,810,000.....	02/29/2016
00-1102515.....		MANASSAS.....	VA.....		03/22/2016.....	3.72.....	17,875,000.....						32,300,000.....	01/28/2016
00-1102520.....		MCCANDLESS.....	PA.....		04/29/2016.....	4.27.....	67,141,263.....						94,240,000.....	04/20/2016
00-1102539.....		PITTSBURGH.....	PA.....		04/26/2016.....	3.82.....	6,475,000.....						12,280,000.....	04/06/2016
00-1102540.....		PITTSBURGH.....	PA.....		04/26/2016.....	3.82.....	6,400,000.....						9,980,000.....	04/06/2016
00-1102541.....		GARDEN GROVE.....	CA.....		03/29/2016.....	3.62.....	7,328,606.....						11,530,000.....	03/01/2016
00-1102543.....		ROCHESTER.....	MN.....		04/05/2016.....	3.58.....	11,400,000.....						57,960,000.....	03/10/2016

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.3

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102545.....		WESTERVILLE.....	OH.....		03/17/2016.....	4.24.....	6,768,758.....						9,430,000.....	03/09/2016.....
00-1102551.....		BENTONVILLE.....	AR.....		04/21/2016.....	4.11.....	26,375,761.....						42,300,000.....	04/19/2016.....
00-1102552.....		BOSTON.....	MA.....		04/05/2016.....	3.45.....	28,932,371.....						43,250,000.....	03/29/2016.....
00-1102553.....		LEXINGTON.....	SC.....		09/01/2016.....	3.68.....	4,971,428.....						8,120,000.....	04/26/2016.....
00-1102555.....		CHICAGO.....	IL.....		05/09/2016.....	3.62.....	58,500,000.....						95,790,000.....	05/04/2016.....
00-1102557.....		ROWLAND HEIGHTS.....	CA.....		06/30/2016.....	3.52.....	23,438,001.....						130,710,000.....	06/02/2016.....
00-1102559.....		ORANGE.....	CA.....		06/30/2016.....	3.52.....	2,594,109.....						19,120,000.....	06/02/2016.....
00-1102560.....		ANAHEIM.....	CA.....		06/30/2016.....	3.52.....	5,370,260.....						35,340,000.....	06/02/2016.....
00-1102562.....		WESTMINSTER.....	CA.....		06/30/2016.....	3.52.....	13,926,269.....						99,080,000.....	06/02/2016.....
00-1102564.....		COSTA MESA.....	CA.....		06/30/2016.....	3.52.....	13,516,673.....						53,360,000.....	06/02/2016.....
00-1102567.....		LAGUNA HILLS.....	CA.....		06/30/2016.....	3.52.....	7,190,687.....						42,110,000.....	06/02/2016.....
00-1102570.....		EVERETT.....	WA.....		05/03/2016.....	4.09.....	15,954,947.....						27,090,000.....	04/21/2016.....
00-1102572.....		SEATTLE.....	WA.....		08/29/2016.....	3.85.....	11,592,063.....						16,780,000.....	06/17/2016.....
00-1102574.....		ATLANTA.....	GA.....		07/26/2016.....	3.71.....	17,806,420.....						24,893,880.....	06/21/2016.....
00-1102576.....		ASPEN.....	CO.....		06/20/2016.....	3.99.....	5,000,000.....						10,390,000.....	05/19/2016.....
00-1102593.....		CARY.....	NC.....		06/30/2016.....	3.76.....	7,100,000.....						11,600,000.....	06/07/2016.....
00-1102599.....		OCONOMOWOC.....	WI.....		06/01/2016.....	3.44.....	7,711,715.....						11,530,000.....	05/24/2016.....
00-1102610.....		ONTARIO.....	CA.....		07/07/2016.....	3.46.....	5,900,000.....						12,210,000.....	06/16/2016.....
00-1102611.....		MIRA LOMA.....	CA.....		07/01/2016.....	3.51.....	17,800,000.....						30,180,000.....	06/16/2016.....
00-1102612.....		EDISON.....	NJ.....		08/04/2016.....	3.64.....	13,077,294.....						22,770,000.....	07/26/2016.....
00-1102614.....		ROGERS.....	AR.....		09/01/2016.....	3.86.....	20,999,893.....						32,420,000.....	07/07/2016.....
00-1102617.....		CONCORD.....	NH.....		06/23/2016.....	3.68.....	11,496,107.....						17,840,000.....	06/02/2016.....
00-1102619.....		MADISON.....	WI.....		08/10/2016.....	3.97.....	7,108,300.....						9,740,000.....	08/02/2016.....
00-1102630.....		EVERETT.....	WA.....		09/15/2016.....	3.58.....	3,094,524.....						5,920,000.....	08/25/2016.....
00-1102631.....		GASTONIA.....	NC.....		11/22/2016.....	3.46.....	6,903,013.....						10,410,000.....	09/22/2016.....
00-1102634.....		WALKER.....	MI.....		04/05/2017.....	3.86.....	16,924,994.....						30,440,000.....	12/09/2016.....
00-1102635.....		WESTPORT.....	CT.....		09/26/2016.....	3.45.....	13,447,023.....						21,460,000.....	09/01/2016.....
00-1102636.....		OVIEDO.....	FL.....		08/08/2016.....	3.45.....	12,030,333.....						19,650,000.....	08/03/2016.....
00-1102641.....		SAN ANTONIO.....	TX.....		08/08/2016.....	3.45.....	8,580,458.....						13,710,000.....	08/03/2016.....
00-1102643.....		HILLSBORO.....	OR.....		11/07/2016.....	3.40.....	9,803,087.....						17,100,000.....	09/01/2016.....
00-1102647.....		SEATTLE.....	WA.....		08/08/2016.....	3.11.....	38,000,000.....						55,720,000.....	07/28/2016.....
00-1102648.....		COLUMBUS.....	OH.....		10/11/2016.....	3.58.....	10,578,172.....						15,920,000.....	09/20/2016.....
00-1102649.....		BEXLEY.....	OH.....		11/23/2016.....	3.81.....	6,118,790.....						8,540,000.....	10/19/2016.....
00-1102650.....		AURORA.....	CO.....		12/15/2016.....	3.35.....	60,000,000.....						92,010,000.....	11/09/2016.....
00-1102653.....		CERRITOS.....	CA.....		09/23/2016.....	3.55.....	6,201,788.....						22,503,000.....	12/17/2019.....
00-1102655.....		MOUNTAIN VIEW.....	CA.....		11/14/2016.....	3.50.....	16,542,746.....						29,810,000.....	10/12/2016.....
00-1102656.....		EL SEGUNDO.....	CA.....		12/15/2016.....	3.53.....	10,743,484.....						16,730,000.....	11/17/2016.....
00-1102660.....		WILDOMAR.....	CA.....		05/23/2017.....	3.98.....	11,238,567.....						18,703,000.....	04/20/2017.....
00-1102665.....		GLASTONBURY.....	CT.....		10/20/2016.....	3.41.....	17,719,169.....				151,816.....		24,690,000.....	09/07/2016.....
00-1102669.....		BROOKLYN.....	NY.....		10/06/2016.....	3.25.....	25,500,000.....						40,350,000.....	09/27/2016.....
00-1102672.....		AMERICAN CANYON.....	CA.....		10/12/2018.....	3.29.....	6,468,269.....						10,960,000.....	11/15/2016.....
00-1102679.....		ANN ARBOR.....	MI.....		12/09/2016.....	3.86.....	4,688,760.....				45,132.....		6,700,000.....	12/07/2016.....
00-1102683.....		CHAPEL HILL.....	NC.....		01/30/2017.....	4.26.....	50,376,887.....						87,538,000.....	12/10/2020.....
00-1102685.....		SAN DIEGO.....	CA.....		05/10/2017.....	3.80.....	15,000,000.....						41,430,000.....	05/03/2017.....

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102687.....		SANTA CLARA.....	CA.....		09/19/2018.....	4.32.....	20,590,528.....						30,247,000.....	08/16/2018.....
00-1102689.....		MACON.....	GA.....		02/06/2017.....	4.33.....	10,504,998.....						15,230,000.....	01/18/2017.....
00-1102692.....		GRANDVIEW HEIGHTS.....	OH.....	S.....	02/01/2017.....	4.74.....	33,131,748.....						55,490,000.....	01/17/2017.....
00-1102693.....		WEST CHESTER.....	PA.....		03/06/2017.....	4.39.....	35,315,870.....						57,351,000.....	03/16/2020.....
00-1102700.....		BERKELEY.....	CA.....		02/17/2017.....	4.22.....	11,354,600.....						17,200,000.....	02/01/2017.....
00-1102704.....		SEATTLE.....	WA.....		04/06/2017.....	5.50.....	4,383,786.....						18,690,000.....	04/05/2017.....
00-1102707.....		SEATTLE.....	WA.....		04/11/2017.....	4.00.....	9,898,129.....						13,623,810.....	03/28/2017.....
00-1102712.....		VALENCIA.....	CA.....		05/15/2017.....	4.07.....	3,556,372.....						6,226,000.....	05/05/2017.....
00-1102719.....		KENT.....	WA.....		04/13/2017.....	4.07.....	8,376,965.....						16,979,000.....	04/13/2017.....
00-1102720.....		BILLERICA.....	MA.....		05/01/2017.....	4.22.....	2,831,228.....						8,470,000.....	04/26/2017.....
00-1102721.....		BROOKLYN.....	NY.....		06/01/2017.....	4.24.....	12,660,354.....						25,505,500.....	05/15/2017.....
00-1102727.....		CHARLESTON.....	SC.....		05/22/2017.....	4.18.....	15,609,154.....						24,356,000.....	05/17/2017.....
00-1102728.....		GREENVILLE.....	SC.....		10/12/2018.....	4.54.....	4,224,332.....						6,841,000.....	05/08/2017.....
00-1102734.....		WASHINGTON.....	DC.....		05/31/2017.....	4.17.....	48,533,209.....						69,920,000.....	05/17/2017.....
00-1102736.....		LAS VEGAS.....	NV.....		06/05/2017.....	4.07.....	8,300,000.....						14,128,840.....	05/09/2017.....
00-1102737.....		SAN FRANCISCO.....	CA.....		07/14/2017.....	3.50.....	35,000,000.....						80,497,278.....	05/31/2017.....
00-1102740.....		MEMPHIS.....	TN.....		08/16/2017.....	3.90.....	13,603,204.....						21,133,221.....	06/29/2017.....
00-1102742.....		LAWRENCE.....	KS.....		09/08/2017.....	4.09.....	22,934,668.....						36,130,579.....	08/10/2017.....
00-1102744.....		CHICAGO.....	IL.....		07/21/2017.....	4.13.....	20,800,000.....						31,296,000.....	06/12/2017.....
00-1102745.....		REDONDO BEACH.....	CA.....		10/12/2018.....	3.70.....	10,300,000.....						19,623,000.....	05/31/2017.....
00-1102747.....		ATHENS.....	GA.....		06/23/2017.....	4.04.....	14,750,000.....						21,706,000.....	06/15/2017.....
00-1102749.....		HOUSTON.....	TX.....		07/25/2017.....	3.68.....	27,000,000.....						39,296,776.....	06/28/2017.....
00-1102750.....		NAPERVILLE.....	IL.....		06/29/2017.....	3.74.....	16,500,000.....						26,150,198.....	06/08/2017.....
00-1102751.....		FORT COLLINS.....	CO.....		08/24/2017.....	4.09.....	19,800,000.....						29,870,000.....	08/04/2017.....
00-1102753.....		ENCINITAS.....	CA.....		06/23/2017.....	4.34.....	6,039,381.....						8,791,000.....	06/09/2017.....
00-1102754.....		SAN DIEGO.....	CA.....		07/18/2017.....	4.04.....	9,388,550.....						14,817,000.....	06/23/2017.....
00-1102755.....		AUSTIN.....	TX.....		07/20/2017.....	3.62.....	40,000,000.....						68,364,500.....	06/13/2017.....
00-1102756.....		MADISON.....	WI.....		07/10/2017.....	4.29.....	10,721,037.....						14,839,000.....	06/19/2017.....
00-1102757.....		BALTIMORE.....	MD.....		08/08/2017.....	4.41.....	10,164,165.....				218,258.....		15,736,000.....	08/07/2017.....
00-1102761.....		RICHMOND.....	VA.....		07/19/2017.....	3.94.....	12,426,628.....						62,516,000.....	07/17/2017.....
00-1102762.....		ODESSA.....	FL.....		07/14/2017.....	3.95.....	12,069,561.....						16,526,000.....	07/12/2017.....
00-1102764.....		MYRTLE BEACH.....	SC.....		07/07/2017.....	4.16.....	15,416,569.....						21,862,000.....	06/27/2017.....
00-1102766.....		PLACENTIA.....	CA.....		07/27/2017.....	3.88.....	3,708,305.....						6,467,000.....	07/21/2017.....
00-1102767.....		KALAMAZOO.....	MI.....		07/20/2017.....	4.31.....	6,510,943.....						10,923,000.....	07/14/2017.....
00-1102768.....		PLACENTIA.....	CA.....		07/27/2017.....	3.88.....	6,733,502.....						12,456,000.....	07/21/2017.....
00-1102769.....		HAWTHORNE.....	CA.....		12/01/2017.....	3.91.....	5,200,000.....						9,724,000.....	11/17/2017.....
00-1102772.....		NORTHBROOK.....	IL.....		08/10/2017.....	3.78.....	22,105,766.....						36,779,268.....	07/14/2017.....
00-1102773.....		IRMO.....	SC.....		07/26/2017.....	3.94.....	9,758,397.....						16,031,000.....	07/20/2017.....
00-1102774.....		VERNON.....	CA.....		06/29/2017.....	3.73.....	14,477,254.....						22,844,000.....	06/27/2017.....
00-1102779.....		FAIRFAX.....	VA.....		08/25/2017.....	4.32.....	7,658,230.....				161,035.....		10,872,847.....	07/24/2017.....
00-1102784.....		LEVITTOWN.....	PA.....		11/02/2017.....	3.56.....	29,870,000.....						47,248,000.....	10/17/2017.....
00-1102786.....		MARYSVILLE.....	WA.....		01/10/2018.....	4.08.....	21,720,144.....				150,301.....		33,902,000.....	10/03/2017.....
00-1102789.....		EAST RUTHERFORD.....	NJ.....		09/18/2017.....	4.50.....	11,979,528.....				133,887.....		18,864,000.....	08/01/2017.....
00-1102790.....		BETHESDA.....	MD.....		08/08/2017.....	3.80.....	24,000,000.....						37,439,625.....	08/07/2017.....

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102792.....		WOODSTOCK.....	GA.....		10/12/2017.....	4.83.....	20,914,130.....						22,902,000.....	10/02/2017
00-1102793.....		BELLEVUE.....	WA.....		08/31/2017.....	3.65.....	25,500,000.....						37,435,000.....	08/11/2017
00-1102794.....		TULSA.....	OK.....		10/30/2017.....	3.91.....	10,702,633.....						17,529,000.....	10/23/2017
00-1102795.....		GREENVILLE.....	SC.....		09/29/2017.....	3.81.....	14,952,622.....						20,060,959.....	09/27/2017
00-1102796.....		OVERLAND PARK.....	KS.....		11/07/2017.....	4.08.....	25,178,879.....						37,778,000.....	10/14/2017
00-1102797.....		REDMOND.....	WA.....		09/08/2017.....	4.16.....	9,378,901.....						15,190,000.....	09/06/2017
00-1102798.....		WALTHAM.....	MA.....		11/29/2017.....	3.59.....	15,000,000.....						22,729,000.....	10/23/2017
00-1102799.....		EUGENE.....	OR.....		10/26/2017.....	4.01.....	4,481,413.....						7,965,000.....	10/11/2017
00-1102800.....		FORT MILL.....	SC.....		09/22/2017.....	3.65.....	8,259,643.....						13,158,000.....	08/29/2017
00-1102801.....		SANTA MONICA.....	CA.....		09/29/2017.....	3.50.....	40,400,000.....						77,964,051.....	09/27/2017
00-1102803.....		NASHVILLE.....	TN.....		11/27/2017.....	3.68.....	12,916,491.....						21,962,000.....	11/13/2017
00-1102806.....		PHILADELPHIA.....	PA.....		11/14/2017.....	3.94.....	15,000,000.....						20,822,000.....	11/06/2017
00-1102808.....		WILLIAMSVILLE.....	NY.....		12/01/2017.....	4.29.....	8,076,510.....						11,929,000.....	11/03/2017
00-1102809.....		CHICAGO.....	IL.....		11/01/2017.....	3.85.....	39,215,543.....						59,343,431.....	10/23/2017
00-1102814.....		BEDFORD.....	NH.....		03/15/2018.....	3.92.....	15,253,206.....						23,572,000.....	02/10/2018
00-1102818.....		CHICAGO.....	IL.....		12/08/2017.....	4.03.....	18,000,000.....						27,188,357.....	11/22/2017
00-1102819.....		LEBANON.....	TN.....		12/22/2017.....	3.54.....	30,000,000.....						57,157,105.....	12/06/2017
00-1102822.....		PORTLAND.....	OR.....		11/22/2017.....	3.51.....	10,000,000.....						17,410,896.....	11/15/2017
00-1102823.....		PORTSMOUTH.....	NH.....		12/22/2017.....	4.15.....	10,827,308.....						25,620,000.....	12/19/2017
00-1102824.....		DORAL.....	FL.....		11/21/2017.....	3.49.....	14,450,000.....						21,027,161.....	11/17/2017
00-1102825.....		NAPLES.....	FL.....		12/05/2017.....	3.95.....	9,274,506.....						14,060,526.....	11/17/2017
00-1102826.....		HOUSTON.....	TX.....		12/29/2017.....	3.47.....	14,400,000.....						34,294,660.....	12/19/2017
00-1102827.....		BURIEN.....	WA.....		12/18/2017.....	3.69.....	9,836,562.....						27,445,000.....	12/07/2017
00-1102828.....		MODESTO.....	CA.....		02/01/2018.....	4.16.....	3,726,194.....						6,539,000.....	01/11/2018
00-1102829.....		MODESTO.....	CA.....		02/01/2018.....	4.16.....	3,260,420.....						6,191,000.....	01/11/2018
00-1102830.....		SAN DIEGO.....	CA.....		02/23/2018.....	3.72.....	7,200,798.....						32,980,000.....	12/12/2017
00-1102832.....		MONROE.....	WA.....		01/04/2018.....	4.05.....	15,586,783.....						23,791,000.....	12/28/2017
00-1102833.....		BEAVERTON.....	OR.....		03/05/2018.....	4.78.....	10,020,834.....						111,320,000.....	02/20/2018
00-1102834.....		ATLANTA.....	GA.....		06/22/2018.....	2.20.....	5,000,000.....						8,860,842.....	03/22/2018
00-1102837.....		KENT.....	WA.....		03/06/2018.....	3.61.....	41,149,633.....						57,076,000.....	01/12/2018
00-1102838.....		BOUND BROOK.....	NJ.....		05/01/2018.....	3.96.....	19,000,000.....						29,191,000.....	03/13/2018
00-1102839.....		JACKSONVILLE.....	FL.....		01/09/2018.....	3.91.....	29,868,350.....						42,318,000.....	12/18/2017
00-1102840.....		TONAWANDA.....	NY.....		02/07/2018.....	3.85.....	5,691,459.....						9,997,000.....	01/31/2018
00-1102841.....		RALEIGH.....	NC.....		01/31/2018.....	3.81.....	12,000,000.....						16,014,000.....	01/22/2018
00-1102843.....		MILWAUKEE.....	WI.....		10/12/2018.....	4.41.....	6,000,000.....						8,554,000.....	02/15/2018
00-1102848.....		JERICHO.....	NY.....		07/17/2018.....	4.18.....	22,870,972.....						44,289,744.....	02/09/2018
00-1102850.....		FREMONT.....	CA.....		02/09/2018.....	3.74.....	16,500,000.....						27,989,566.....	01/25/2018
00-1102851.....		NEW YORK.....	NY.....		02/20/2018.....	3.61.....	30,000,000.....						53,988,300.....	02/07/2018
00-1102852.....		BALA CYNWYD.....	PA.....		04/06/2018.....	3.97.....	13,662,718.....						26,639,000.....	03/26/2018
00-1102853.....		CHARLOTTE.....	NC.....		01/31/2018.....	3.73.....	10,380,000.....						14,565,484.....	01/26/2018
00-1102854.....		CHICAGO.....	IL.....		03/16/2018.....	3.78.....	20,000,000.....						29,078,095.....	02/28/2018
00-1102855.....		SAN DIEGO.....	CA.....		03/09/2018.....	4.28.....	3,598,678.....						12,684,000.....	02/27/2018
00-1102856.....		CAMBRIDGE.....	MA.....		05/23/2018.....	4.12.....	11,686,329.....						16,415,000.....	05/18/2018
00-1102857.....		NEW YORK.....	NY.....		04/12/2018.....	4.23.....	37,138,936.....				390,733.....		53,619,298.....	04/02/2018
00-1102858.....		INDIANAPOLIS.....	IN.....		04/25/2018.....	4.10.....	15,839,851.....						21,319,385.....	03/08/2018

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SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102859.....		CHICAGO.....	IL.....		03/20/2018.....	4.33.....	20,000,000.....						28,773,866.....	03/09/2018
00-1102860.....		BELL.....	CA.....		04/12/2018.....	3.81.....	40,000,000.....						76,526,500.....	04/06/2018
00-1102861.....		TAMPA.....	FL.....		04/05/2018.....	4.20.....	9,100,000.....						15,952,000.....	03/26/2018
00-1102863.....		ONTARIO.....	CA.....		10/12/2018.....	4.31.....	4,108,186.....						6,614,000.....	03/29/2018
00-1102866.....		NORWALK.....	CA.....		05/10/2018.....	4.15.....	14,099,190.....						32,100,000.....	03/19/2018
00-1102867.....		SEATTLE.....	WA.....		04/11/2018.....	4.27.....	8,256,998.....						11,387,000.....	04/06/2018
00-1102871.....		SALEM.....	OR.....		07/16/2018.....	4.25.....	9,040,589.....						13,568,000.....	05/18/2018
00-1102872.....		CHICAGO.....	IL.....		04/13/2018.....	4.81.....	9,333,654.....						14,464,667.....	03/23/2018
00-1102873.....		LONG BEACH.....	CA.....		05/14/2018.....	4.01.....	30,000,000.....						44,415,000.....	04/30/2018
00-1102874.....		HOLLAND.....	MI.....		05/15/2018.....	4.13.....	7,858,503.....						13,143,000.....	04/30/2018
00-1102875.....		BURLINGTON.....	KY.....		06/11/2018.....	4.33.....	12,257,795.....						16,997,000.....	05/25/2018
00-1102876.....		GOLETA.....	CA.....		05/17/2018.....	4.10.....	19,214,655.....						32,312,000.....	05/11/2018
00-1102877.....		SHORT HILLS.....	NJ.....		06/13/2018.....	4.23.....	3,500,000.....						11,348,000.....	06/04/2018
00-1102879.....		MARLTON.....	NJ.....		06/26/2018.....	4.20.....	19,126,402.....				200,942.....		47,408,888.....	06/12/2018
00-1102880.....		NORTH HOLLYWOOD.....	CA.....		06/22/2018.....	4.19.....	7,512,517.....						14,000,000.....	05/03/2018
00-1102882.....		HILL AIR FORCE BASE.....	UT.....		07/06/2018.....	4.93.....	14,246,349.....						24,600,000.....	05/18/2018
00-1102883.....		DALLAS.....	TX.....		05/29/2018.....	4.14.....	10,291,533.....						16,149,000.....	05/15/2018
00-1102887.....		COLORADO SPRINGS.....	CO.....		06/29/2018.....	4.11.....	26,413,275.....						37,745,915.....	06/12/2018
00-1102888.....		WARMINSTER.....	PA.....		06/25/2018.....	4.25.....	13,787,918.....						25,255,385.....	06/13/2018
00-1102891.....		CHICAGO.....	IL.....		06/29/2018.....	4.54.....	12,000,000.....						23,400,000.....	05/15/2018
00-1102892.....		SALT LAKE CITY.....	UT.....		06/26/2018.....	4.29.....	33,352,942.....						46,819,182.....	06/05/2018
00-1102893.....		INDIANAPOLIS.....	IN.....		08/14/2018.....	4.61.....	6,669,164.....						12,962,963.....	06/21/2018
00-1102894.....		MOORESVILLE.....	NC.....		07/06/2018.....	4.36.....	12,790,594.....						18,680,197.....	06/14/2018
00-1102895.....		SUNNYVALE.....	CA.....		07/16/2018.....	4.23.....	25,000,000.....						61,589,999.....	06/13/2018
00-1102897.....		OMAHA.....	NE.....		07/26/2018.....	4.69.....	7,489,811.....						10,760,000.....	07/25/2018
00-1102898.....		CHARLOTTE.....	NC.....		12/17/2018.....	4.39.....	10,600,000.....						20,248,000.....	12/10/2018
00-1102901.....		MECHANICSBURG.....	PA.....		12/17/2018.....	4.46.....	19,702,698.....						34,445,477.....	12/04/2018
00-1102902.....		BURLINGTON.....	MA.....		08/06/2018.....	4.42.....	28,444,766.....						44,302,000.....	07/19/2018
00-1102905.....		RICHMOND.....	VA.....		07/27/2018.....	4.43.....	10,000,000.....						12,490,566.....	06/13/2018
00-1102908.....		SUWANEE.....	GA.....		10/02/2018.....	4.23.....	25,200,000.....						38,789,386.....	09/13/2018
00-1102909.....		MARLTON.....	NJ.....		09/06/2018.....	4.25.....	7,592,080.....						12,507,000.....	08/22/2018
00-1102911.....		TAMPA.....	FL.....		09/05/2018.....	4.42.....	24,090,348.....						35,208,500.....	08/30/2018
00-1102913.....		STOUGHTON.....	MA.....		09/20/2018.....	4.28.....	12,205,956.....						17,882,000.....	08/20/2018
00-1102914.....		PATCHOGUE.....	NY.....		10/12/2018.....	4.32.....	14,273,264.....						24,607,333.....	10/01/2018
00-1102917.....		PORTLAND.....	OR.....		09/27/2018.....	4.38.....	15,283,590.....						21,339,000.....	08/31/2018
00-1102918.....		DENVER.....	CO.....		08/31/2018.....	4.37.....	16,219,827.....						23,846,000.....	08/22/2018
00-1102919.....		CULVER CITY.....	CA.....		09/21/2018.....	4.49.....	6,507,312.....						10,393,000.....	09/13/2018
00-1102921.....		SAN FRANCISCO.....	CA.....		09/06/2018.....	4.11.....	15,000,000.....						25,655,651.....	08/29/2018
00-1102922.....		SAVANNAH.....	GA.....		11/30/2018.....	4.40.....	15,776,902.....						25,854,000.....	10/10/2018
00-1102926.....		CERRITOS.....	CA.....		02/01/2019.....	4.35.....	7,849,471.....						12,581,000.....	01/24/2019
00-1102927.....		SANTA ANA.....	CA.....		02/01/2019.....	4.35.....	9,690,705.....						14,750,500.....	01/13/2019
00-1102928.....		LAKE FOREST.....	CA.....		03/18/2019.....	4.33.....	5,831,329.....						11,041,500.....	03/08/2019
00-1102930.....		REDONDO BEACH.....	CA.....		06/12/2019.....	4.33.....	6,833,646.....						11,801,000.....	05/29/2019
00-1102931.....		BUENA PARK.....	CA.....		10/23/2018.....	4.33.....	17,361,687.....						26,071,000.....	10/22/2018

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102933.....		DOYLESTOWN.....	PA.....		12/19/2018.....	4.79.....	4,089,370.....						6,287,000.....	12/04/2018
00-1102934.....		MONTGOMERYVILLE.....	PA.....		12/19/2018.....	4.79.....	3,642,830.....						5,319,000.....	12/04/2018
00-1102936.....		SENECA.....	SC.....		12/21/2018.....	4.92.....	7,012,863.....				57,837.....		10,080,232.....	12/15/2018
00-1102942.....		NEW YORK.....	NY.....		12/12/2018.....	4.53.....	18,403,257.....						27,534,931.....	12/10/2018
00-1102945.....		COCONUT CREEK.....	FL.....		02/28/2019.....	4.41.....	14,562,505.....						20,553,125.....	02/19/2019
00-1102948.....		IRVING.....	TX.....		12/20/2018.....	4.32.....	27,000,000.....						36,455,000.....	12/05/2018
00-1102949.....		CHARLOTTE.....	NC.....		02/14/2019.....	4.80.....	3,175,000.....						4,746,000.....	02/07/2019
00-1102950.....		RICHMOND.....	VA.....		01/17/2019.....	4.71.....	17,276,361.....						30,200,000.....	11/21/2018
00-1102953.....		ORLANDO.....	FL.....		03/18/2019.....	4.30.....	23,372,879.....				167,913.....		38,505,429.....	03/07/2019
00-1102954.....		HOUSTON.....	TX.....		12/20/2018.....	4.09.....	40,600,000.....						61,274,052.....	12/17/2018
00-1102955.....		BROOKLINE.....	MA.....		02/28/2019.....	4.28.....	8,600,000.....						14,584,000.....	02/08/2019
00-1102956.....		WALL TOWNSHIP.....	NJ.....		02/28/2019.....	4.36.....	16,556,487.....						36,800,000.....	01/03/2019
00-1102957.....		ROCK HILL.....	SC.....		02/26/2019.....	4.64.....	8,800,000.....						12,093,000.....	02/15/2019
00-1102958.....		BERKELEY.....	CA.....		03/13/2019.....	4.16.....	30,000,000.....						47,922,941.....	03/07/2019
00-1102961.....		MIRAMAR.....	FL.....		02/08/2019.....	3.97.....	22,235,000.....						33,393,742.....	01/18/2019
00-1102963.....		MIDLAND.....	TX.....		07/31/2019.....	3.99.....	28,656,638.....						42,067,000.....	07/19/2019
00-1102965.....		COLORADO SPRINGS.....	CO.....		02/28/2019.....	4.40.....	31,065,066.....						44,736,681.....	02/13/2019
00-1102969.....		AMERICAN FORK.....	UT.....		02/26/2019.....	4.35.....	18,714,947.....						28,463,000.....	02/19/2019
00-1102971.....		ATLANTA.....	GA.....		04/12/2019.....	4.28.....	21,193,802.....						34,121,825.....	03/26/2019
00-1102972.....		TAYLORTOWN.....	NC.....		04/11/2019.....	4.52.....	9,452,651.....						13,998,000.....	03/08/2019
00-1102979.....		WINTER PARK.....	FL.....		05/15/2019.....	4.55.....	17,807,228.....						24,340,000.....	04/19/2019
00-1102980.....		LAKE WYLIE.....	SC.....		06/14/2019.....	4.22.....	24,000,000.....						32,536,000.....	06/11/2019
00-1102981.....		BROOKHAVEN.....	GA.....		03/28/2019.....	3.91.....	17,500,000.....						26,926,941.....	03/25/2019
00-1102984.....		LAGUNA HILLS.....	CA.....		05/22/2019.....	4.28.....	14,000,000.....						21,595,000.....	05/10/2019
00-1102986.....		PINEY FLATS.....	TN.....		05/29/2019.....	4.29.....	19,102,477.....						27,088,000.....	04/29/2019
00-1102987.....		LONG BEACH.....	CA.....		04/19/2019.....	4.07.....	15,107,771.....						24,569,000.....	03/27/2019
00-1102988.....		SAN FRANCISCO.....	CA.....		06/07/2019.....	4.14.....	38,600,000.....						56,371,000.....	05/10/2019
00-1102990.....		BOSTON.....	MA.....		06/06/2019.....	3.65.....	4,635,830.....						29,534,500.....	05/29/2019
00-1102993.....		DELTONA.....	FL.....		08/16/2019.....	4.18.....	6,140,768.....						9,697,000.....	07/26/2019
00-1102994.....		TAMPA.....	FL.....		06/07/2019.....	4.34.....	20,150,920.....				426,488.....		28,679,000.....	06/03/2019
00-1102995.....		NEW YORK.....	NY.....		07/17/2019.....	3.85.....	30,000,000.....						46,674,706.....	06/06/2019
00-1102998.....		SEATTLE.....	WA.....		05/23/2019.....	3.57.....	25,000,000.....						42,250,649.....	05/17/2019
00-1103001.....		VANCOUVER.....	WA.....		06/13/2019.....	5.00.....	1,922,909.....						50,258,000.....	06/12/2019
00-1103004.....		TAYLORTOWN.....	NC.....		08/06/2019.....	4.39.....	3,787,238.....						5,215,000.....	05/14/2019
00-1103006.....		FREDERICK.....	MD.....		11/12/2019.....	4.14.....	27,835,644.....						39,632,000.....	07/11/2019
00-1103007.....		LOVELAND.....	OH.....		07/31/2019.....	4.14.....	10,746,178.....						15,123,625.....	07/25/2019
00-1103009.....		PHOENIX.....	AZ.....		06/26/2019.....	3.76.....	5,000,000.....						7,610,556.....	06/25/2019
00-1103010.....		LAKE FOREST.....	CA.....		06/17/2019.....	4.02.....	4,972,133.....						7,468,000.....	06/04/2019
00-1103012.....		RANDOLPH.....	MA.....		07/01/2019.....	4.16.....	5,170,283.....						7,596,000.....	06/14/2019
00-1103013.....		CERRITOS.....	CA.....		08/01/2019.....	3.26.....	15,250,000.....						23,092,785.....	07/23/2019
00-1103017.....		LOS ANGELES.....	CA.....		08/02/2019.....	3.79.....	20,000,000.....						36,046,000.....	07/31/2019
00-1103020.....		SEATTLE.....	WA.....		08/01/2019.....	3.68.....	23,580,000.....						32,841,000.....	07/19/2019
00-1103022.....		SEATTLE.....	WA.....		08/01/2019.....	3.68.....	14,500,000.....						25,025,000.....	07/19/2019
00-1103023.....		SEATTLE.....	WA.....		08/01/2019.....	3.68.....	8,150,000.....						12,699,000.....	07/19/2019
00-1103024.....		WOOD DALE.....	IL.....		08/29/2019.....	3.82.....	8,110,605.....						12,555,000.....	07/24/2019

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1103025.....		SARATOGA SPRINGS.....	UT.....		07/17/2019.....	4.17.....	14,726,257.....						20,342,000.....	07/15/2019
00-1103026.....		WAYNE.....	PA.....		07/01/2019.....	3.60.....	24,326,744.....						43,916,000.....	06/26/2019
00-1103027.....		KENT.....	WA.....		09/03/2019.....	3.66.....	20,000,000.....						29,575,000.....	06/28/2019
00-1103028.....		MARIETTA.....	GA.....		09/16/2019.....	3.67.....	19,700,000.....						33,108,603.....	09/11/2019
00-1103029.....		CHARLOTTE.....	NC.....		01/27/2020.....	3.69.....	20,675,883.....						30,926,000.....	11/18/2019
00-1103030.....		MORRIS PLAINS.....	NJ.....		07/29/2019.....	3.52.....	13,000,000.....						19,149,907.....	07/18/2019
00-1103033.....		KENOSHA.....	WI.....		07/19/2019.....	3.47.....	26,700,000.....						45,657,000.....	07/11/2019
00-1103034.....		SAN ANTONIO.....	TX.....		08/09/2019.....	3.70.....	5,300,000.....						10,164,000.....	07/23/2019
00-1103038.....		TOLLESON.....	AZ.....		07/29/2019.....	3.57.....	19,057,500.....						29,304,000.....	07/23/2019
00-1103039.....		SURPRISE.....	AZ.....		08/27/2019.....	3.70.....	11,000,000.....						19,963,000.....	08/13/2019
00-1103040.....		LEXINGTON.....	KY.....		09/24/2019.....	3.56.....	14,170,800.....						19,649,000.....	09/05/2019
00-1103041.....		PACE.....	FL.....		09/12/2019.....	3.71.....	14,234,737.....						23,888,000.....	08/28/2019
00-1103042.....		BOULDER.....	CO.....		08/29/2019.....	3.84.....	32,243,200.....				307,200.....		42,697,000.....	08/08/2019
00-1103043.....		CHATTANOOGA.....	TN.....		09/18/2019.....	3.98.....	3,976,428.....						9,432,000.....	09/12/2019
00-1103044.....		SANDY.....	OR.....		10/15/2019.....	3.72.....	10,779,403.....						15,040,056.....	09/12/2019
00-1103045.....		SUNNYVALE.....	CA.....		09/20/2019.....	3.50.....	19,500,000.....						27,023,000.....	09/19/2019
00-1103046.....		SEATTLE.....	WA.....		08/12/2019.....	3.54.....	20,000,000.....						31,137,000.....	08/02/2019
00-1103047.....		CORAL GABLES.....	FL.....		09/09/2019.....	3.80.....	9,601,505.....						15,122,432.....	08/26/2019
00-1103050.....		SAN ANTONIO.....	TX.....		08/07/2019.....	3.29.....	6,900,000.....						9,208,037.....	08/02/2019
00-1103051.....		WARRENVILLE.....	IL.....		11/14/2019.....	3.25.....	9,307,259.....						18,911,000.....	10/31/2019
00-1103052.....		SALT LAKE CITY.....	UT.....		12/13/2019.....	3.71.....	5,308,495.....						7,631,526.....	10/15/2019
00-1103053.....		BELLINGHAM.....	MA.....		02/06/2020.....	3.22.....	34,121,644.....				182,467.....		58,377,000.....	01/24/2020
00-1103054.....		ASHBURN.....	VA.....		11/01/2019.....	3.50.....	15,000,000.....						23,807,308.....	10/09/2019
00-1103055.....		MINNEAPOLIS.....	MN.....		12/12/2019.....	3.20.....	20,500,000.....						30,067,115.....	10/28/2019
00-1103057.....		SCOTTSDALE.....	AZ.....	S.....	12/13/2019.....	4.00.....	52,750,000.....						78,392,783.....	11/06/2019
00-1103058.....		KIRKLAND.....	WA.....		12/19/2019.....	3.25.....	7,138,872.....						18,443,000.....	10/22/2019
00-1103059.....		KINGWOOD.....	TX.....		11/08/2019.....	3.15.....	20,000,000.....						32,040,833.....	10/28/2019
00-1103062.....		SOUTH BRUNSWICK.....	NJ.....		12/04/2019.....	3.20.....	17,350,000.....						27,573,000.....	11/27/2019
00-1103063.....		HAYWARD.....	CA.....		11/18/2019.....	3.20.....	6,000,000.....						10,022,000.....	11/01/2019
00-1103064.....		KENT.....	WA.....		11/18/2019.....	3.20.....	4,000,000.....						6,665,000.....	11/01/2019
00-1103067.....		INDIANAPOLIS.....	IN.....		02/06/2020.....	3.41.....	17,973,192.....						27,639,000.....	01/09/2020
00-1103070.....		CHARLOTTE.....	NC.....		10/01/2019.....	3.30.....	10,830,000.....						15,772,000.....	09/20/2019
00-1103071.....		MOUNT PLEASANT.....	SC.....		12/12/2019.....	3.55.....	14,200,000.....						21,680,000.....	11/11/2019
00-1103072.....		DENVER.....	CO.....		10/07/2019.....	3.05.....	30,300,000.....						43,459,144.....	10/01/2019
00-1103073.....		NEW YORK.....	NY.....		01/10/2020.....	3.39.....	23,000,000.....						36,141,762.....	12/09/2019
00-1103074.....		ST PAUL.....	MN.....		11/08/2019.....	3.40.....	7,014,000.....						9,742,000.....	11/01/2019
00-1103075.....		CLAYTON.....	NC.....		11/20/2019.....	3.25.....	25,500,000.....						34,365,000.....	10/22/2019
00-1103076.....		PHOENIX.....	AZ.....		11/14/2019.....	3.37.....	22,000,000.....						32,677,453.....	10/14/2019
00-1103077.....		PHILADELPHIA.....	PA.....		11/02/2020.....	3.60.....	10,000,000.....						14,670,000.....	10/09/2020
00-1103078.....		PHILADELPHIA.....	PA.....		11/18/2019.....	3.00.....	3,718,817.....						8,206,857.....	10/29/2019
00-1103079.....		SEATTLE.....	WA.....		01/28/2020.....	3.64.....	17,309,400.....				309,400.....		24,675,160.....	12/31/2019
00-1103080.....		SAN DIEGO.....	CA.....		12/16/2019.....	3.43.....	10,250,000.....						14,442,000.....	11/21/2019
00-1103083.....		ZEELAND.....	MI.....		10/30/2019.....	4.75.....	884,925.....						4,391,000.....	10/23/2019
00-1103085.....		TAMPA.....	FL.....		10/17/2019.....	3.27.....	30,818,142.....						44,641,000.....	10/08/2019

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1103086.....		TALLMADGE TOWNSHIP.....	MI.....		12/06/2019.....	3.66.....	11,303,446.....						19,225,909.....	11/26/2019
00-1103090.....		DENVER.....	CO.....		01/22/2020.....	3.15.....	14,900,000.....						24,185,273.....	01/16/2020
00-1103092.....		DENVER.....	CO.....		12/23/2019.....	3.25.....	50,000,000.....						84,250,000.....	11/22/2019
00-1103094.....		EL SEGUNDO.....	CA.....		01/13/2020.....	3.20.....	8,400,000.....						14,066,866.....	01/09/2020
00-1103095.....		CERRITOS.....	CA.....		01/29/2020.....	4.25.....	6,832,876.....						22,503,000.....	12/17/2019
00-1103097.....		JACKSONVILLE.....	FL.....		12/03/2019.....	3.32.....	20,000,000.....						27,227,143.....	11/18/2019
00-1103100.....		NEWPORT NEWS.....	VA.....		11/21/2019.....	3.29.....	14,000,000.....						19,408,500.....	11/18/2019
00-1103108.....		PHILADELPHIA.....	PA.....		02/14/2020.....	3.55.....	14,047,537.....						19,872,433.....	02/13/2020
00-1103110.....		CHERRY HILL.....	NJ.....		10/05/2020.....	3.63.....	9,969,187.....						13,586,256.....	03/18/2020
00-1103112.....		NEW YORK.....	NY.....		01/30/2020.....	3.45.....	24,597,930.....						38,600,596.....	01/17/2020
00-1103115.....		PHOENIX.....	AZ.....		01/15/2020.....	3.33.....	16,625,000.....						25,077,597.....	12/11/2019
00-1103119.....		TUCSON.....	AZ.....		01/30/2020.....	3.37.....	5,000,000.....						11,094,000.....	01/27/2020
00-1103120.....		PLEASANT PRAIRIE.....	WI.....		03/23/2020.....	3.25.....	5,775,000.....						9,455,205.....	03/03/2020
00-1103124.....		WALNUT CREEK.....	CA.....		03/04/2020.....	3.50.....	20,000,000.....						31,676,000.....	02/18/2020
00-1103125.....		CHARLOTTE.....	NC.....		03/04/2020.....	4.45.....	19,667,197.....						101,939,000.....	02/28/2020
00-1103126.....		BRISBANE.....	CA.....		06/25/2020.....	3.55.....	10,000,000.....						21,464,000.....	06/18/2020
00-1103127.....		ATLANTA.....	GA.....		02/13/2020.....	3.27.....	19,000,000.....						30,545,294.....	02/06/2020
00-1103128.....		CARY.....	NC.....		03/11/2020.....	3.19.....	6,449,824.....						9,106,320.....	03/06/2020
00-1103129.....		OVERLAND PARK.....	KS.....		02/13/2020.....	3.14.....	20,000,000.....						26,711,250.....	02/06/2020
00-1103133.....		WEST CHESTER.....	PA.....		03/18/2020.....	5.00.....	4,944,432.....						57,351,000.....	03/16/2020
00-1103134.....		BOULDER.....	CO.....		05/05/2020.....	3.25.....	26,700,000.....						52,800,000.....	03/25/2020
00-1103138.....		OGDEN.....	UT.....		04/29/2020.....	3.50.....	7,129,001.....						14,305,000.....	04/01/2020
00-1103139.....		HUNTINGTON.....	NY.....		05/01/2020.....	3.15.....	7,905,607.....						11,835,000.....	04/30/2020
00-1103141.....		CHARLOTTE.....	NC.....		04/28/2020.....	3.10.....	26,360,000.....						40,632,000.....	04/17/2020
00-1103142.....		SACRAMENTO.....	CA.....		03/31/2020.....	4.10.....	10,000,000.....						50,830,833.....	03/30/2020
00-1103147.....		POOLER.....	GA.....		11/24/2020.....	3.10.....	12,000,000.....						17,809,000.....	10/12/2020
00-1103151.....		BIRMINGHAM.....	AL.....		05/28/2020.....	2.95.....	26,040,000.....						41,456,000.....	05/22/2020
00-1103152.....		WINSTON-SALEM.....	NC.....		04/23/2020.....	2.85.....	9,360,000.....						16,547,000.....	04/21/2020
00-1103153.....		PORT ST LUCIE.....	FL.....		06/18/2020.....	3.25.....	2,062,405.....						4,690,000.....	06/11/2020
00-1103155.....		MIDLOTHIAN.....	VA.....		05/21/2020.....	2.95.....	27,600,000.....						44,969,000.....	05/14/2020
00-1103156.....		DENVER.....	CO.....		05/21/2020.....	2.95.....	17,000,000.....						22,913,000.....	05/18/2020
00-1103157.....		AVENTURA.....	FL.....		05/08/2020.....	2.75.....	15,000,000.....						26,236,714.....	04/24/2020
00-1103158.....		CHICAGO.....	IL.....		05/29/2020.....	3.25.....	20,000,000.....						29,317,647.....	05/05/2020
00-1103159.....		WESLEY CHAPEL.....	FL.....		04/23/2020.....	2.90.....	51,359,964.....						71,132,000.....	04/09/2020
00-1103160.....		WEST SACRAMENTO.....	CA.....		05/27/2020.....	3.40.....	9,408,067.....						13,705,821.....	05/13/2020
00-1103161.....		GREENWICH.....	CT.....		05/27/2020.....	3.25.....	19,000,000.....						26,551,000.....	05/21/2020
00-1103168.....		SCOTTSDALE.....	AZ.....		06/15/2020.....	3.75.....	21,585,179.....						35,994,000.....	05/27/2020
00-1103169.....		TINLEY PARK.....	IL.....		05/29/2020.....	3.50.....	26,000,000.....						40,310,000.....	05/28/2020
00-1103171.....		COLUMBUS.....	OH.....		07/23/2020.....	3.85.....	8,400,000.....						11,436,000.....	07/14/2020
00-1103173.....		AVENTURA.....	FL.....		07/01/2020.....	3.35.....	7,000,000.....						37,371,000.....	06/18/2020
00-1103174.....		ALPHARETTA.....	GA.....		06/30/2020.....	3.70.....	13,259,212.....						19,517,000.....	06/26/2020
00-1103176.....		NORWOOD.....	OH.....		07/01/2020.....	4.25.....	44,500,000.....						67,533,037.....	06/29/2020
00-1103177.....		CINCINNATI.....	OH.....		07/01/2020.....	4.25.....	19,000,000.....						30,633,897.....	06/29/2020
00-1103179.....		FAYETTEVILLE.....	GA.....		08/20/2020.....	3.07.....	5,200,000.....						8,416,353.....	08/11/2020

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1103180.....		MELVILLE.....	NY.....		09/01/2020.....	3.59.....	13,425,549.....						19,419,000.....	08/04/2020
00-1103182.....		NATIONAL CITY.....	CA.....		09/18/2020.....	3.23.....	7,425,000.....						11,563,000.....	09/04/2020
00-1103183.....		JURUPA VALLEY.....	CA.....		08/31/2020.....	3.18.....	5,969,973.....						8,006,000.....	08/19/2020
00-1103185.....		COLUMBUS.....	OH.....	S.....	10/29/2020.....	3.50.....	5,333,333.....						16,621,824.....	09/23/2020
00-1103186.....		ST LOUIS.....	MO.....		09/02/2020.....	2.97.....	10,000,000.....						14,925,333.....	08/31/2020
00-1103187.....		LOUISVILLE.....	KY.....		11/23/2020.....	3.24.....	17,150,000.....						24,644,104.....	10/23/2020
00-1103188.....		SUFFOLK.....	VA.....		09/01/2020.....	2.70.....	26,000,000.....						36,603,470.....	08/19/2020
00-1103193.....		CHARLOTTE.....	NC.....		09/28/2020.....	2.50.....	17,000,000.....						25,504,080.....	09/18/2020
00-1103194.....		HIGH POINT.....	NC.....		10/15/2020.....	2.91.....	22,500,000.....						35,172,692.....	10/13/2020
00-1103199.....		HUNTSVILLE.....	AL.....		11/23/2020.....	3.17.....	16,000,000.....						25,014,000.....	11/17/2020
00-1103200.....		MOUNT PLEASANT.....	SC.....		12/15/2020.....	2.82.....	29,000,000.....						40,757,641.....	11/18/2020
00-1103201.....		SHOREWOOD HILLS.....	WI.....		12/09/2020.....	2.98.....	22,775,000.....						36,206,083.....	11/24/2020
00-1103204.....		NORFOLK.....	VA.....		12/01/2020.....	3.06.....	20,000,000.....						28,125,824.....	11/03/2020
00-1103205.....		OFALLON.....	MO.....		11/03/2020.....	2.59.....	23,100,000.....						34,132,000.....	10/26/2020
00-1103206.....		WEST COLUMBIA.....	SC.....		12/10/2020.....	3.39.....	10,500,000.....						14,970,000.....	11/23/2020
00-1103208.....		LOS ANGELES.....	CA.....		12/10/2020.....	3.09.....	7,813,000.....						12,058,462.....	11/30/2020
00-1103209.....		HOUSTON.....	TX.....		12/09/2020.....	2.99.....	13,200,000.....						20,376,000.....	12/05/2020
00-1103211.....		CINCINNATI.....	OH.....		12/16/2020.....	3.31.....	3,000,000.....						32,381,000.....	12/03/2020
00-1103213.....		AURORA.....	CO.....		12/03/2020.....	2.75.....	8,800,000.....						12,931,000.....	11/23/2020
00-1103220.....		CHAPEL HILL.....	NC.....		12/15/2020.....	4.26.....	8,800,000.....						87,538,000.....	12/10/2020
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....							6,626,043,101.....	0.....	0.....	0.....	4,555,458.....	0.....	11,686,100,356.....	XXX
Mortgages in Good Standing - Mezzanine Loans														
99-0000065.....		DALLAS.....	TX.....		12/20/2017.....	11.00.....	12,158,078.....				1,288,535.....		55,477,941.....	09/12/2017
99-0000073.....		CHARLOTTE.....	NC.....		12/19/2019.....	6.00.....	6,885,337.....				635,337.....		79,800,000.....	02/24/2019
99-0000074.....		SACRAMENTO.....	CA.....		03/05/2019.....	10.25.....	9,528,077.....				530,130.....		55,100,000.....	02/15/2019
99-0000075.....		MIAMI.....	FL.....		07/31/2019.....	10.00.....	9,753,103.....				723,422.....		62,100,000.....	05/13/2019
99-0000084.....		MIAMI.....	FL.....		09/09/2020.....	10.50.....	0.....						73,300,000.....	09/08/2020
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....							38,324,595.....	0.....	0.....	0.....	3,177,424.....	0.....	325,777,942.....	XXX
0899999. Total - Mortgages in Good Standing.....							6,664,367,696.....	0.....	0.....	0.....	7,732,882.....	0.....	12,011,878,298.....	XXX
Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Commercial Mortgages - All Other														
00-1102095.....		COLUMBIA.....	MO.....		11/27/2013.....	4.56.....	7,500,000.....						12,356,667.....	11/06/2013
2199999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Comm. Mortgages - All Other.....							7,500,000.....	0.....	0.....	0.....	0.....	0.....	12,356,667.....	XXX
2499999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure.....							7,500,000.....	0.....	0.....	0.....	0.....	0.....	12,356,667.....	XXX
3399999. Totals.....							6,671,867,696.....	0.....	0.....	0.....	7,732,882.....	0.....	12,024,234,965.....	XXX

General Interrogatory:

1. Mortgages in good standing \$.....0 unpaid taxes \$.....0 interest due and unpaid.

2. Restructured mortgages \$.....0 unpaid taxes \$.....0 interest due and unpaid.

3. Mortgages with overdue interest over 90 days not in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.

4. Mortgages in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
00-1103029.....	CHARLOTTE.....	NC.....		01/27/2020.....	3.69.....	21,000,000.....		30,926,000.....
00-1103053.....	BELLINGHAM.....	MA.....		02/06/2020.....	3.22.....	34,000,000.....		58,377,000.....
00-1103057.....	SCOTTSDALE.....	AZ.....	S.....	12/13/2019.....	4.00.....		35,166,667.....	78,392,783.....
00-1103067.....	INDIANAPOLIS.....	IN.....		02/06/2020.....	3.41.....	18,400,000.....		27,639,000.....
00-1103073.....	NEW YORK.....	NY.....		01/10/2020.....	3.39.....	23,000,000.....		36,141,762.....
00-1103077.....	PHILADELPHIA.....	PA.....		11/02/2020.....	3.60.....	10,000,000.....		14,670,000.....
00-1103079.....	SEATTLE.....	WA.....		01/28/2020.....	3.64.....	17,000,000.....		24,675,160.....
00-1103090.....	DENVER.....	CO.....		01/22/2020.....	3.15.....	14,900,000.....		24,185,273.....
00-1103094.....	EL SEGUNDO.....	CA.....		01/13/2020.....	3.20.....	8,400,000.....		14,066,866.....
00-1103095.....	CERRITOS.....	CA.....		01/29/2020.....	4.25.....	7,000,000.....		22,503,000.....
00-1103108.....	PHILADELPHIA.....	PA.....		02/14/2020.....	3.55.....	14,250,000.....		19,872,433.....
00-1103110.....	CHERRY HILL.....	NJ.....		10/05/2020.....	3.63.....	10,000,000.....		13,586,256.....
00-1103112.....	NEW YORK.....	NY.....		01/30/2020.....	3.45.....	25,000,000.....		38,600,596.....
00-1103115.....	PHOENIX.....	AZ.....		01/15/2020.....	3.33.....	16,625,000.....		25,077,597.....
00-1103119.....	TUCSON.....	AZ.....		01/30/2020.....	3.37.....	5,000,000.....		11,094,000.....
00-1103120.....	PLEASANT PRAIRIE.....	WI.....		03/23/2020.....	3.25.....	5,775,000.....		9,455,205.....
00-1103124.....	WALNUT CREEK.....	CA.....		03/04/2020.....	3.50.....	20,000,000.....		31,676,000.....
00-1103125.....	CHARLOTTE.....	NC.....		03/04/2020.....	4.45.....	20,000,000.....		101,939,000.....
00-1103126.....	BRISBANE.....	CA.....		06/25/2020.....	3.55.....	10,000,000.....		21,464,000.....
00-1103127.....	ATLANTA.....	GA.....		02/13/2020.....	3.27.....	19,000,000.....		30,545,294.....
00-1103128.....	CARY.....	NC.....		03/11/2020.....	3.19.....	6,537,500.....		9,106,320.....
00-1103129.....	OVERLAND PARK.....	KS.....		02/13/2020.....	3.14.....	20,000,000.....		26,711,250.....
00-1103133.....	WEST CHESTER.....	PA.....		03/18/2020.....	5.00.....	5,000,000.....		57,351,000.....
00-1103134.....	BOULDER.....	CO.....		05/05/2020.....	3.25.....	26,700,000.....		52,800,000.....
00-1103138.....	OGDEN.....	UT.....		04/29/2020.....	3.50.....	7,250,000.....		14,305,000.....
00-1103139.....	HUNTINGTON.....	NY.....		05/01/2020.....	3.15.....	8,000,000.....		11,835,000.....
00-1103141.....	CHARLOTTE.....	NC.....		04/28/2020.....	3.10.....	26,360,000.....		40,632,000.....
00-1103142.....	SACRAMENTO.....	CA.....		03/31/2020.....	4.10.....	10,000,000.....		50,830,833.....
00-1103147.....	POOLER.....	GA.....		11/24/2020.....	3.10.....	12,000,000.....		17,809,000.....
00-1103151.....	BIRMINGHAM.....	AL.....		05/28/2020.....	2.95.....	26,040,000.....		41,456,000.....
00-1103152.....	WINSTON-SALEM.....	NC.....		04/23/2020.....	2.85.....	9,360,000.....		16,547,000.....
00-1103153.....	PORT ST LUCIE.....	FL.....		06/18/2020.....	3.25.....	2,100,000.....		4,690,000.....
00-1103155.....	MIDLOTHIAN.....	VA.....		05/21/2020.....	2.95.....	27,600,000.....		44,969,000.....
00-1103156.....	DENVER.....	CO.....		05/21/2020.....	2.95.....	17,000,000.....		22,913,000.....
00-1103157.....	AVENTURA.....	FL.....		05/08/2020.....	2.75.....	15,000,000.....		26,236,714.....
00-1103158.....	CHICAGO.....	IL.....		05/29/2020.....	3.25.....	20,000,000.....		29,317,647.....
00-1103159.....	WESLEY CHAPEL.....	FL.....		04/23/2020.....	2.90.....	52,000,000.....		71,132,000.....
00-1103160.....	WEST SACRAMENTO.....	CA.....		05/27/2020.....	3.40.....	9,500,000.....		13,705,821.....
00-1103161.....	GREENWICH.....	CT.....		05/27/2020.....	3.25.....	19,000,000.....		26,551,000.....
00-1103168.....	SCOTTSDALE.....	AZ.....		06/15/2020.....	3.75.....	21,750,000.....		35,994,000.....
00-1103169.....	TINLEY PARK.....	IL.....		05/29/2020.....	3.50.....	26,000,000.....		40,310,000.....
00-1103171.....	COLUMBUS.....	OH.....		07/23/2020.....	3.85.....	8,400,000.....		11,436,000.....
00-1103173.....	AVENTURA.....	FL.....		07/01/2020.....	3.35.....	7,000,000.....		37,371,000.....
00-1103174.....	ALPHARETTA.....	GA.....		06/30/2020.....	3.70.....	13,450,000.....		19,517,000.....

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
00-1103176.....	NORWOOD.....	OH.....		07/01/2020.....	4.25.....	44,500,000.....		67,533,037.....
00-1103177.....	CINCINNATI.....	OH.....		07/01/2020.....	4.25.....	19,000,000.....		30,633,897.....
00-1103179.....	FAYETTEVILLE.....	GA.....		08/20/2020.....	3.07.....	5,200,000.....		8,416,353.....
00-1103180.....	MELVILLE.....	NY.....		09/01/2020.....	3.59.....	13,500,000.....		19,419,000.....
00-1103182.....	NATIONAL CITY.....	CA.....		09/18/2020.....	3.23.....	7,425,000.....		11,563,000.....
00-1103183.....	JURUPA VALLEY.....	CA.....		08/31/2020.....	3.18.....	6,000,000.....		8,006,000.....
00-1103185.....	COLUMBUS.....	OH.....	S.....	10/29/2020.....	3.50.....	2,666,667.....	2,666,667.....	16,621,824.....
00-1103186.....	ST LOUIS.....	MO.....		09/02/2020.....	2.97.....	10,000,000.....		14,925,333.....
00-1103187.....	LOUISVILLE.....	KY.....		11/23/2020.....	3.24.....	17,150,000.....		24,644,104.....
00-1103188.....	SUFFOLK.....	VA.....		09/01/2020.....	2.70.....	26,000,000.....		36,603,470.....
00-1103193.....	CHARLOTTE.....	NC.....		09/28/2020.....	2.50.....	17,000,000.....		25,504,080.....
00-1103194.....	HIGH POINT.....	NC.....		10/15/2020.....	2.91.....	22,500,000.....		35,172,692.....
00-1103199.....	HUNTSVILLE.....	AL.....		11/23/2020.....	3.17.....	16,000,000.....		25,014,000.....
00-1103200.....	MOUNT PLEASANT.....	SC.....		12/15/2020.....	2.82.....	29,000,000.....		40,757,641.....
00-1103201.....	SHOREWOOD HILLS.....	WI.....		12/09/2020.....	2.98.....	22,775,000.....		36,206,083.....
00-1103204.....	NORFOLK.....	VA.....		12/01/2020.....	3.06.....	20,000,000.....		28,125,824.....
00-1103205.....	OFALLON.....	MO.....		11/03/2020.....	2.59.....	23,100,000.....		34,132,000.....
00-1103206.....	WEST COLUMBIA.....	SC.....		12/10/2020.....	3.39.....	10,500,000.....		14,970,000.....
00-1103208.....	LOS ANGELES.....	CA.....		12/10/2020.....	3.09.....	7,813,000.....		12,058,462.....
00-1103209.....	HOUSTON.....	TX.....		12/09/2020.....	2.99.....	13,200,000.....		20,376,000.....
00-1103211.....	CINCINNATI.....	OH.....		12/16/2020.....	3.31.....	3,000,000.....		32,381,000.....
00-1103213.....	AURORA.....	CO.....		12/03/2020.....	2.75.....	8,800,000.....		12,931,000.....
00-1103220.....	CHAPEL HILL.....	NC.....		12/15/2020.....	4.26.....	8,800,000.....		87,538,000.....
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....						1,049,327,167.....	37,833,333.....	2,001,946,609.....
Mortgages in Good Standing - Mezzanine Loans								
99-0000073.....	CHARLOTTE.....	NC.....		12/19/2019.....	6.00.....		1,535,625.....	79,800,000.....
99-0000074.....	SACRAMENTO.....	CA.....		03/05/2019.....	10.25.....		8,997,947.....	55,100,000.....
99-0000075.....	MIAMI.....	FL.....		07/31/2019.....	10.00.....		7,004,652.....	62,100,000.....
99-0000084.....	MIAMI.....	FL.....		09/09/2020.....	10.50.....	0.....		73,300,000.....
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....						0.....	17,538,224.....	270,300,001.....
0899999. Total - Mortgages in Good Standing.....						1,049,327,167.....	55,371,557.....	2,272,246,610.....
3399999. Totals.....						1,049,327,167.....	55,371,557.....	2,272,246,610.....

E05.1

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
00-1101780.....	MINNEAPOLIS.....	MN.....	.....	06/14/2013.	12/28/2020.	8,507,815	.....	.....	.....	.....	.....0	.....	.....8,507,815	8,507,815	.....	.....	.....0
00-1102014.....	CINCINNATI.....	OH.....	.....	07/01/2013.	07/01/2020.	10,000,000	.....	.....	.....	.....	.....0	.....	.....10,000,000	10,000,000	.....	.....	.....0
00-1102080.....	GAINESVILLE.....	FL.....	.....	12/12/2013.	12/03/2020.	5,951,945	.....	.....	.....	.....	.....0	.....	.....5,951,945	5,951,945	.....	.....	.....0
00-1102081.....	GAINESVILLE.....	FL.....	.....	12/12/2013.	12/03/2020.	1,190,389	.....	.....	.....	.....	.....0	.....	.....1,190,389	1,190,389	.....	.....	.....0
00-1102082.....	TORRANCE.....	CA.....	.....	10/28/2013.	08/07/2020.	4,665,382	.....	.....	.....	.....	.....0	.....	.....4,665,382	4,665,382	.....	.....	.....0
00-1102496.....	PHOENIX.....	AZ.....	.....	01/21/2016.	03/27/2020.	4,970,458	.....	.....	.....	.....	.....0	.....	.....4,970,458	4,970,458	.....	.....	.....0
00-1102569.....	SHEPHERDSVILLE.....	KY.....	.....	04/19/2016.	09/01/2020.	11,357,998	.....	.....	.....	.....	.....0	.....	.....11,357,998	11,357,998	.....	.....	.....0
00-1102787.....	SANTA ANA.....	CA.....	.....	10/12/2018.	05/29/2020.	6,641,680	.....	.....	.....	.....	.....0	.....	.....6,641,680	6,641,680	.....	.....	.....0
99-0000069.....	HACKENSACK.....	NJ.....	.....	02/26/2018.	12/22/2020.	8,000,000	.....	.....	.....	.....	.....0	.....	.....8,899,171	8,899,171	.....	.....	.....0
0199999. Total - Mortgages Closed by Repayment.....						61,285,668	0	0	0	0	0	0	62,184,838	62,184,839	0	0	0
Mortgages With Partial Repayments																	
00-1001237.....	DALLAS.....	TX.....	.....	08/13/2015.	.....	.....1,240,118	.....	.....	.....	.....	.....0	.....	.....204,030	204,030	.....	.....	.....0
00-1100265.....	ALTAMONTE SPRINGS.....	FL.....	.....	01/30/2009.	.....	.....416,366	.....	.....	.....	.....	.....0	.....	.....139,228	139,228	.....	.....	.....0
00-1100406.....	EDISON.....	NJ.....	.....	01/30/2009.	.....	.....1,293,841	.....	.....	.....	.....	.....0	.....	.....261,758	261,758	.....	.....	.....0
00-1100421.....	PORT ORANGE.....	FL.....	.....	09/16/2004.	.....	.....160,265	.....	.....	.....	.....	.....0	.....	.....85,325	85,325	.....	.....	.....0
00-1100600.....	FARMERS BRANCH.....	TX.....	.....	12/16/2004.	.....	.....582,617	.....	.....	.....	.....	.....0	.....	.....42,574	42,574	.....	.....	.....0
00-1100719.....	FARMERS BRANCH.....	TX.....	.....	12/16/2004.	.....	.....115,874	.....	.....	.....	.....	.....0	.....	.....8,468	8,468	.....	.....	.....0
00-1100844.....	ORLAND PARK.....	IL.....	.....	07/22/2005.	.....	.....1,748,034	.....	.....	.....	.....	.....0	.....	.....277,058	277,058	.....	.....	.....0
00-1101147.....	SOUTH HAVEN.....	MI.....	.....	05/24/2016.	.....	.....319,904	.....	.....	.....	.....	.....0	.....	.....224,283	224,283	.....	.....	.....0
00-1101525.....	AUSTIN.....	TX.....	.....	07/18/2007.	.....	.....1,990,409	.....	.....	.....	.....	.....0	.....	.....106,252	106,252	.....	.....	.....0
00-1101660.....	BUFFALO GROVE.....	IL.....	.....	08/13/2015.	.....	.....1,709,456	.....	.....	.....	.....	.....0	.....	.....119,810	119,810	.....	.....	.....0
00-1101702.....	CLINTON.....	UT.....	.....	10/08/2010.	.....	.....2,466,242	.....	.....	.....	.....	.....0	.....	.....220,410	220,410	.....	.....	.....0
00-1101713.....	SAN DIEGO.....	CA.....	.....	10/05/2010.	.....	.....4,043,457	.....	.....	.....	.....	.....0	.....	.....600,437	600,437	.....	.....	.....0
00-1101727.....	WEST BABYLON.....	NY.....	.....	06/14/2013.	.....	.....666,483	.....	.....	.....	.....	.....0	.....	.....30,365	30,365	.....	.....	.....0
00-1101800.....	CHICAGO.....	IL.....	.....	06/14/2013.	.....	.....8,534,133	.....	.....	.....	.....	.....0	.....	.....225,472	225,472	.....	.....	.....0
00-1101808.....	GAITHERSBURG.....	MD.....	.....	06/14/2013.	.....	.....9,361,019	.....	.....	.....	.....	.....0	.....	.....132,664	132,664	.....	.....	.....0
00-1101813.....	RALEIGH.....	NC.....	.....	06/14/2013.	.....	.....2,986,712	.....	.....	.....	.....	.....0	.....	.....108,068	108,068	.....	.....	.....0
00-1101864.....	SUNSET VALLEY.....	TX.....	.....	07/17/2012.	.....	.....6,097,113	.....	.....	.....	.....	.....0	.....	.....541,579	541,579	.....	.....	.....0
00-1101908.....	OCEANSIDE.....	NY.....	.....	06/14/2013.	.....	.....9,692,144	.....	.....	.....	.....	.....0	.....	.....338,985	338,985	.....	.....	.....0
00-1101911.....	GRAND LEDGE.....	MI.....	.....	06/14/2013.	.....	.....3,543,692	.....	.....	.....	.....	.....0	.....	.....130,060	130,060	.....	.....	.....0
00-1101919.....	BLOOMINGTON.....	IN.....	.....	06/14/2013.	.....	.....7,946,531	.....	.....	.....	.....	.....0	.....	.....471,060	471,060	.....	.....	.....0
00-1101927.....	BRICK.....	NJ.....	.....	12/12/2012.	.....	.....17,194,596	.....	.....	.....	.....	.....0	.....	.....471,076	471,076	.....	.....	.....0
00-1101979.....	SEATTLE.....	WA.....	.....	08/01/2013.	.....	.....11,398,394	.....	.....	.....	.....	.....0	.....	.....650,870	650,870	.....	.....	.....0
00-1102007.....	LAKEWOOD.....	OH.....	.....	06/28/2013.	.....	.....12,467,121	.....	.....	.....	.....	.....0	.....	.....831,642	831,642	.....	.....	.....0
00-1102009.....	AVON.....	OH.....	.....	08/22/2013.	.....	.....13,785,479	.....	.....	.....	.....	.....0	.....	.....406,452	406,452	.....	.....	.....0
00-1102015.....	BOSTON.....	MA.....	.....	07/30/2013.	.....	.....11,550,377	.....	.....	.....	.....	.....0	.....	.....440,813	440,813	.....	.....	.....0
00-1102026.....	KNOXVILLE.....	TN.....	.....	10/15/2013.	.....	.....4,496,740	.....	.....	.....	.....	.....0	.....	.....233,327	233,327	.....	.....	.....0
00-1102029.....	BROKEN ARROW.....	OK.....	.....	10/10/2013.	.....	.....10,385,782	.....	.....	.....	.....	.....0	.....	.....677,243	677,243	.....	.....	.....0
00-1102037.....	INDEPENDENCE TWP.....	MI.....	.....	09/05/2013.	.....	.....9,068,926	.....	.....	.....	.....	.....0	.....	.....269,066	269,066	.....	.....	.....0
00-1102051.....	GAINESVILLE.....	FL.....	.....	11/01/2013.	.....	.....2,729,792	.....	.....	.....	.....	.....0	.....	.....60,810	60,810	.....	.....	.....0
00-1102054.....	COLUMBUS.....	OH.....	.....	05/14/2014.	.....	.....12,280,270	.....	.....	.....	.....	.....0	.....	.....260,427	260,427	.....	.....	.....0
00-1102096.....	BALTIMORE.....	MD.....	.....	11/12/2013.	.....	.....5,580,611	.....	.....	.....	.....	.....0	.....	.....116,960	116,960	.....	.....	.....0

SCHEDULE B - PART 3

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

E06.1

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102098.....	WILMINGTON.....	NC.....		12/06/2013.....		10,196,368					0		195,957	195,957			0
00-1102099.....	BEAVERTON.....	OR.....		12/10/2013.....		8,537,195					0		288,061	288,061			0
00-1102147.....	WALNUT CREEK.....	CA.....		09/29/2014.....		14,066,300					0		317,562	317,562			0
00-1102153.....	SANTA ANA.....	CA.....		05/28/2014.....		1,884,983					0		44,761	44,761			0
00-1102157.....	EXTON.....	PA.....		05/07/2015.....		11,611,846					0		279,588	279,588			0
00-1102176.....	PORTLAND.....	OR.....		07/01/2014.....		11,909,974					0		637,236	637,236			0
00-1102210.....	COLUMBUS.....	OH.....		08/20/2015.....		11,765,700					0		250,441	250,441			0
00-1102216.....	BELLEVUE.....	WA.....		10/16/2014.....		9,058,106					0		143,424	143,424			0
00-1102219.....	NASHVILLE.....	TN.....		09/29/2014.....		4,948,595					0		156,141	156,141			0
00-1102234.....	SAN DIEGO.....	CA.....		09/17/2014.....		4,986,517					0		82,992	82,992			0
00-1102237.....	SHERIDAN.....	CO.....		10/07/2014.....		9,124,322					0		305,252	305,252			0
00-1102245.....	BEAVERTON.....	OR.....		10/16/2014.....		3,862,988					0		90,578	90,578			0
00-1102249.....	JERICO.....	NY.....		01/27/2015.....		10,848,643					0		262,002	262,002			0
00-1102254.....	LONGMONT.....	CO.....		11/06/2014.....		6,154,764					0		210,233	210,233			0
00-1102255.....	ZEELAND.....	MI.....		12/18/2014.....		2,271,565					0		181,094	181,094			0
00-1102264.....	CHARLOTTESVILLE.....	VA.....		01/12/2015.....		3,631,098					0		178,267	178,267			0
00-1102276.....	STRONGSVILLE.....	OH.....		12/23/2014.....		13,563,607					0		672,661	672,661			0
00-1102278.....	DENVER.....	CO.....		01/16/2015.....		5,233,849					0		176,675	176,675			0
00-1102280.....	BOULDER.....	CO.....		02/02/2015.....		8,301,212					0		280,392	280,392			0
00-1102281.....	GENEVA.....	IL.....		12/18/2014.....		14,130,000					0		186,244	186,244			0
00-1102289.....	SCOTTSDALE.....	AZ.....		04/29/2015.....		9,702,140					0		197,249	197,249			0
00-1102303.....	HENDERSON.....	NV.....		01/29/2015.....		7,439,585					0		176,249	176,249			0
00-1102304.....	ORLANDO.....	FL.....		02/17/2015.....		13,243,329					0		203,875	203,875			0
00-1102305.....	SEATTLE.....	WA.....		03/10/2015.....		14,883,856					0		489,766	489,766			0
00-1102309.....	JACKSONVILLE.....	FL.....		01/29/2015.....		14,248,699					0		346,200	346,200			0
00-1102310.....	JACKSON HEIGHTS.....	NY.....		03/31/2015.....		18,397,559					0		618,471	618,471			0
00-1102315.....	ROCKVILLE.....	MD.....		06/01/2015.....		4,620,834					0		154,389	154,389			0
00-1102317.....	FRISCO.....	TX.....		04/29/2015.....		12,800,000					0		136,223	136,223			0
00-1102319.....	BIRMINGHAM.....	AL.....		05/07/2015.....		12,217,209					0		569,240	569,240			0
00-1102331.....	FREMONT.....	CA.....		10/01/2015.....		4,006,517					0		303,163	303,163			0
00-1102333.....	NASHVILLE.....	TN.....		09/04/2015.....		12,410,505					0		416,227	416,227			0
00-1102335.....	SCOTTSDALE.....	AZ.....		03/31/2015.....		6,330,894					0		117,744	117,744			0
00-1102350.....	MELVILLE.....	NY.....		04/29/2015.....		16,312,692					0		405,455	405,455			0
00-1102354.....	SAN ANTONIO.....	TX.....		05/18/2015.....		7,408,987					0		244,031	244,031			0
00-1102356.....	SAN JUAN CAPISTRANO.....	CA.....		04/16/2015.....		10,019,802					0		481,699	481,699			0
00-1102365.....	STRONGSVILLE.....	OH.....		05/14/2015.....		16,780,288					0		541,810	541,810			0
00-1102366.....	WILMINGTON.....	NC.....		06/18/2015.....		7,303,419					0		174,222	174,222			0
00-1102368.....	TORRANCE.....	CA.....		10/23/2015.....		8,134,058					0		237,812	237,812			0
00-1102370.....	CHICAGO.....	IL.....		06/10/2015.....		11,751,224					0		387,364	387,364			0
00-1102371.....	NORTH LAS VEGAS.....	NV.....		05/20/2015.....		8,179,200					0		200,873	200,873			0
00-1102380.....	SAN ANTONIO.....	TX.....		05/07/2015.....		16,061,238					0		307,530	307,530			0
00-1102394.....	ANN ARBOR.....	MI.....		07/31/2015.....		17,762,623					0		571,869	571,869			0
00-1102399.....	WEST FARGO.....	ND.....		09/11/2015.....		7,851,457					0		173,074	173,074			0

SCHEDULE B - PART 3

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

E06.2

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102402.....	LEHI.....	UT.....		08/17/2015.....		3,870,507.....					0.....		294,574.....	294,574.....			0.....
00-1102405.....	MORRISVILLE.....	NC.....		10/01/2015.....		10,041,246.....					0.....		186,979.....	186,979.....			0.....
00-1102412.....	MADISON.....	WI.....		09/29/2015.....		7,693,517.....					0.....		174,356.....	174,356.....			0.....
00-1102413.....	KANSAS CITY.....	KS.....		08/27/2015.....		6,814,823.....					0.....		153,006.....	153,006.....			0.....
00-1102420.....	COLUMBUS.....	OH.....		11/19/2015.....		6,768,854.....					0.....		135,231.....	135,231.....			0.....
00-1102421.....	COLUMBUS.....	OH.....		11/19/2015.....		1,335,438.....					0.....		46,817.....	46,817.....			0.....
00-1102423.....	MOORE.....	OK.....		11/18/2015.....		18,316,022.....					0.....		362,974.....	362,974.....			0.....
00-1102425.....	DALLAS.....	TX.....		04/04/2016.....		11,983,267.....					0.....		217,680.....	217,680.....			0.....
00-1102426.....	DALLAS.....	TX.....		11/25/2015.....		14,266,439.....					0.....		268,426.....	268,426.....			0.....
00-1102427.....	FOLSOM.....	PA.....		10/23/2015.....		10,522,846.....					0.....		491,935.....	491,935.....			0.....
00-1102428.....	COLUMBUS.....	OH.....	S.....	11/05/2015.....		14,368,956.....					0.....		645,819.....	645,819.....			0.....
00-1102431.....	CHANDLER.....	AZ.....		09/30/2015.....		24,470,238.....					0.....		473,328.....	473,328.....			0.....
00-1102432.....	JURUPA VALLEY.....	CA.....		10/08/2015.....		32,600,000.....					0.....		48,841.....	48,841.....			0.....
00-1102434.....	VANCOUVER.....	WA.....		10/13/2015.....		17,113,835.....					0.....		536,844.....	536,844.....			0.....
00-1102435.....	AURORA.....	CO.....		10/09/2015.....		4,765,077.....					0.....		144,712.....	144,712.....			0.....
00-1102440.....	AMERICAN FORK.....	UT.....		10/08/2015.....		7,049,364.....					0.....		324,702.....	324,702.....			0.....
00-1102441.....	SOMERVILLE.....	MA.....		12/18/2015.....		15,417,303.....					0.....		440,343.....	440,343.....			0.....
00-1102442.....	SAN DIEGO.....	CA.....		10/19/2015.....		3,583,534.....					0.....		112,602.....	112,602.....			0.....
00-1102448.....	BELLINGHAM.....	MA.....		10/01/2015.....		11,213,419.....					0.....		201,021.....	201,021.....			0.....
00-1102449.....	SALEM.....	OR.....		03/07/2016.....		8,567,908.....					0.....		188,851.....	188,851.....			0.....
00-1102451.....	MADISON.....	WI.....		12/11/2015.....		10,610,836.....					0.....		216,926.....	216,926.....			0.....
00-1102454.....	GRANDVIEW HEIGHTS.....	OH.....	S.....	12/01/2015.....		18,372,218.....					0.....		1,232,077.....	1,232,077.....			0.....
00-1102459.....	DENVER.....	CO.....		12/21/2015.....		17,000,000.....					0.....		172,125.....	172,125.....			0.....
00-1102476.....	BOULDER.....	CO.....		02/08/2016.....		6,979,137.....					0.....		301,633.....	301,633.....			0.....
00-1102477.....	MILPITAS.....	CA.....		12/14/2015.....		18,582,521.....					0.....		151,901.....	151,901.....			0.....
00-1102478.....	MILPITAS.....	CA.....		12/14/2015.....		15,203,881.....					0.....		124,283.....	124,283.....			0.....
00-1102479.....	MURRAY.....	UT.....		12/10/2015.....		4,927,878.....					0.....		140,934.....	140,934.....			0.....
00-1102481.....	CABIN JOHN.....	MD.....		02/10/2016.....		9,328,006.....					0.....		185,557.....	185,557.....			0.....
00-1102483.....	SALT LAKE CITY.....	UT.....		01/14/2016.....		4,596,192.....					0.....		202,977.....	202,977.....			0.....
00-1102488.....	MALDEN.....	MA.....		04/01/2016.....		36,194,336.....					0.....		832,714.....	832,714.....			0.....
00-1102489.....	ST CHARLES.....	MO.....		08/17/2016.....		14,020,239.....					0.....		324,277.....	324,277.....			0.....
00-1102490.....	LOUISVILLE.....	KY.....		03/09/2016.....		16,399,582.....					0.....		481,666.....	481,666.....			0.....
00-1102491.....	MERIDIAN.....	ID.....		02/01/2016.....		10,870,526.....					0.....		325,738.....	325,738.....			0.....
00-1102493.....	RANCHO CUCAMONGA.....	CA.....		02/01/2016.....		5,749,608.....					0.....		247,109.....	247,109.....			0.....
00-1102504.....	PORTLAND.....	OR.....		01/20/2016.....		20,838,205.....					0.....		441,454.....	441,454.....			0.....
00-1102509.....	COVINGTON.....	KY.....		10/12/2018.....		7,650,000.....					0.....		120,100.....	120,100.....			0.....
00-1102511.....	WINSTON-SALEM.....	NC.....		02/01/2016.....		21,271,303.....					0.....		494,608.....	494,608.....			0.....
00-1102513.....	OCEANSIDE.....	CA.....		03/28/2016.....		3,631,192.....					0.....		80,276.....	80,276.....			0.....
00-1102520.....	MCCANDLESS.....	PA.....		04/29/2016.....		68,114,534.....					0.....		973,271.....	973,271.....			0.....
00-1102541.....	GARDEN GROVE.....	CA.....		03/29/2016.....		7,589,396.....					0.....		260,790.....	260,790.....			0.....
00-1102545.....	WESTERVILLE.....	OH.....		03/17/2016.....		6,914,712.....					0.....		145,954.....	145,954.....			0.....
00-1102551.....	BENTONVILLE.....	AR.....		04/21/2016.....		27,577,373.....					0.....		1,201,612.....	1,201,612.....			0.....

SCHEDULE B - PART 3

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

E06.3

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102552.....	BOSTON.....	MA.....		04/05/2016.....		29,555,798.....					0.....		623,427.....	623,427.....			0.....
00-1102553.....	LEXINGTON.....	SC.....		09/01/2016.....		5,128,277.....					0.....		156,848.....	156,848.....			0.....
00-1102557.....	ROWLAND HEIGHTS.....	CA.....		06/30/2016.....		23,993,338.....					0.....		555,337.....	555,337.....			0.....
00-1102559.....	ORANGE.....	CA.....		06/30/2016.....		2,655,573.....					0.....		61,464.....	61,464.....			0.....
00-1102560.....	ANAHEIM.....	CA.....		06/30/2016.....		5,497,503.....					0.....		127,242.....	127,242.....			0.....
00-1102562.....	WESTMINSTER.....	CA.....		06/30/2016.....		14,256,236.....					0.....		329,967.....	329,967.....			0.....
00-1102564.....	COSTA MESA.....	CA.....		06/30/2016.....		13,836,935.....					0.....		320,262.....	320,262.....			0.....
00-1102567.....	LAGUNA HILLS.....	CA.....		06/30/2016.....		7,361,063.....					0.....		170,375.....	170,375.....			0.....
00-1102570.....	EVERETT.....	WA.....		05/03/2016.....		16,442,412.....					0.....		487,465.....	487,465.....			0.....
00-1102572.....	SEATTLE.....	WA.....		08/29/2016.....		11,835,437.....					0.....		243,374.....	243,374.....			0.....
00-1102574.....	ATLANTA.....	GA.....		07/26/2016.....		18,148,696.....					0.....		342,276.....	342,276.....			0.....
00-1102599.....	OCONOMOWOC.....	WI.....		06/01/2016.....		7,897,567.....					0.....		185,852.....	185,852.....			0.....
00-1102612.....	EDISON.....	NJ.....		08/04/2016.....		13,681,457.....					0.....		604,162.....	604,162.....			0.....
00-1102614.....	ROGERS.....	AR.....		09/01/2016.....		21,950,817.....					0.....		950,924.....	950,924.....			0.....
00-1102617.....	CONCORD.....	NH.....		06/23/2016.....		11,761,960.....					0.....		265,853.....	265,853.....			0.....
00-1102619.....	MADISON.....	WI.....		08/10/2016.....		7,263,934.....					0.....		155,634.....	155,634.....			0.....
00-1102630.....	EVERETT.....	WA.....		09/15/2016.....		3,324,293.....					0.....		229,769.....	229,769.....			0.....
00-1102631.....	GASTONIA.....	NC.....		11/22/2016.....		7,108,922.....					0.....		205,909.....	205,909.....			0.....
00-1102634.....	WALKER.....	MI.....		04/05/2017.....		18,082,734.....					0.....		1,157,739.....	1,157,739.....			0.....
00-1102635.....	WESTPORT.....	CT.....		09/26/2016.....		13,764,339.....					0.....		317,316.....	317,316.....			0.....
00-1102636.....	OVIEDO.....	FL.....		08/08/2016.....		12,420,602.....					0.....		390,270.....	390,270.....			0.....
00-1102641.....	SAN ANTONIO.....	TX.....		08/08/2016.....		8,858,812.....					0.....		278,354.....	278,354.....			0.....
00-1102643.....	HILLSBORO.....	OR.....		11/07/2016.....		10,117,722.....					0.....		314,635.....	314,635.....			0.....
00-1102648.....	COLUMBUS.....	OH.....		10/11/2016.....		10,783,240.....					0.....		205,068.....	205,068.....			0.....
00-1102649.....	BEXLEY.....	OH.....		11/23/2016.....		6,305,541.....					0.....		186,750.....	186,750.....			0.....
00-1102653.....	CERRITOS.....	CA.....		09/23/2016.....		6,416,810.....					0.....		215,022.....	215,022.....			0.....
00-1102655.....	MOUNTAIN VIEW.....	CA.....		11/14/2016.....		16,926,375.....					0.....		383,629.....	383,629.....			0.....
00-1102656.....	EL SEGUNDO.....	CA.....		12/15/2016.....		11,080,968.....					0.....		337,484.....	337,484.....			0.....
00-1102660.....	WILDOMAR.....	CA.....		05/23/2017.....		11,564,815.....					0.....		326,248.....	326,248.....			0.....
00-1102665.....	GLASTONBURY.....	CT.....		10/20/2016.....		17,979,503.....					0.....		412,149.....	412,149.....			0.....
00-1102672.....	AMERICAN CANYON.....	CA.....		10/12/2018.....		6,677,520.....					0.....		209,252.....	209,252.....			0.....
00-1102679.....	ANN ARBOR.....	MI.....		12/09/2016.....		4,726,854.....					0.....		83,225.....	83,225.....			0.....
00-1102683.....	CHAPEL HILL.....	NC.....		01/30/2017.....		51,564,112.....					0.....		1,187,226.....	1,187,226.....			0.....
00-1102687.....	SANTA CLARA.....	CA.....		09/19/2018.....		20,942,757.....					0.....		352,230.....	352,230.....			0.....
00-1102689.....	MACON.....	GA.....		02/06/2017.....		10,715,616.....					0.....		210,618.....	210,618.....			0.....
00-1102692.....	GRANDVIEW HEIGHTS.....	OH.....	S.....	02/01/2017.....		34,319,904.....					0.....		1,188,156.....	1,188,156.....			0.....
00-1102693.....	WEST CHESTER.....	PA.....		03/06/2017.....		35,970,587.....					0.....		654,717.....	654,717.....			0.....
00-1102700.....	BERKELEY.....	CA.....		02/17/2017.....		11,500,000.....					0.....		145,400.....	145,400.....			0.....
00-1102704.....	SEATTLE.....	WA.....		04/06/2017.....		4,493,329.....					0.....		109,543.....	109,543.....			0.....
00-1102707.....	SEATTLE.....	WA.....		04/11/2017.....		10,000,000.....					0.....		101,872.....	101,872.....			0.....
00-1102712.....	VALENCIA.....	CA.....		05/15/2017.....		3,629,550.....					0.....		73,178.....	73,178.....			0.....
00-1102719.....	KENT.....	WA.....		04/13/2017.....		8,942,083.....					0.....		565,118.....	565,118.....			0.....
00-1102720.....	BILLERICA.....	MA.....		05/01/2017.....		2,910,948.....					0.....		79,720.....	79,720.....			0.....

SCHEDULE B - PART 3

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

E06.4

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102721.....	BROOKLYN.....	NY.....		06/01/2017.....		12,826,424.....					0.....		166,070.....	166,070.....			0.....
00-1102727.....	CHARLESTON.....	SC.....		05/22/2017.....		16,253,050.....					0.....		643,896.....	643,896.....			0.....
00-1102728.....	GREENVILLE.....	SC.....		10/12/2018.....		4,337,812.....					0.....		113,480.....	113,480.....			0.....
00-1102734.....	WASHINGTON.....	DC.....		05/31/2017.....		49,000,000.....					0.....		466,791.....	466,791.....			0.....
00-1102740.....	MEMPHIS.....	TN.....		08/16/2017.....		14,051,961.....					0.....		448,757.....	448,757.....			0.....
00-1102742.....	LAWRENCE.....	KS.....		09/08/2017.....		23,000,000.....					0.....		65,332.....	65,332.....			0.....
00-1102753.....	ENCINITAS.....	CA.....		06/23/2017.....		6,150,542.....					0.....		111,161.....	111,161.....			0.....
00-1102754.....	SAN DIEGO.....	CA.....		07/18/2017.....		9,580,691.....					0.....		192,141.....	192,141.....			0.....
00-1102756.....	MADISON.....	WI.....		07/10/2017.....		10,931,745.....					0.....		210,709.....	210,709.....			0.....
00-1102757.....	BALTIMORE.....	MD.....		08/08/2017.....		10,020,993.....					0.....		75,086.....	75,086.....			0.....
00-1102761.....	RICHMOND.....	VA.....		07/19/2017.....		12,685,071.....					0.....		258,443.....	258,443.....			0.....
00-1102762.....	ODESSA.....	FL.....		07/14/2017.....		12,302,346.....					0.....		232,785.....	232,785.....			0.....
00-1102764.....	MYRTLE BEACH.....	SC.....		07/07/2017.....		15,726,019.....					0.....		309,450.....	309,450.....			0.....
00-1102766.....	PLACENTIA.....	CA.....		07/27/2017.....		3,777,518.....					0.....		69,213.....	69,213.....			0.....
00-1102767.....	KALAMAZOO.....	MI.....		07/20/2017.....		6,822,691.....					0.....		311,747.....	311,747.....			0.....
00-1102768.....	PLACENTIA.....	CA.....		07/27/2017.....		6,859,178.....					0.....		125,676.....	125,676.....			0.....
00-1102772.....	NORTHBROOK.....	IL.....		08/10/2017.....		23,034,397.....					0.....		928,631.....	928,631.....			0.....
00-1102773.....	IRMO.....	SC.....		07/26/2017.....		10,038,257.....					0.....		279,859.....	279,859.....			0.....
00-1102774.....	VERNON.....	CA.....		06/29/2017.....		14,790,180.....					0.....		312,925.....	312,925.....			0.....
00-1102779.....	FAIRFAX.....	VA.....		08/25/2017.....		7,579,619.....					0.....		82,424.....	82,424.....			0.....
00-1102786.....	MARYSVILLE.....	WA.....		01/10/2018.....		22,417,995.....					0.....		848,151.....	848,151.....			0.....
00-1102789.....	EAST RUTHERFORD.....	NJ.....		09/18/2017.....		12,087,072.....					0.....		241,431.....	241,431.....			0.....
00-1102792.....	WOODSTOCK.....	GA.....		10/12/2017.....		21,284,134.....					0.....		370,004.....	370,004.....			0.....
00-1102794.....	TULSA.....	OK.....		10/30/2017.....		11,140,627.....					0.....		437,993.....	437,993.....			0.....
00-1102795.....	GREENVILLE.....	SC.....		09/29/2017.....		15,000,000.....					0.....		47,377.....	47,377.....			0.....
00-1102796.....	OVERLAND PARK.....	KS.....		11/07/2017.....		26,107,981.....					0.....		929,102.....	929,102.....			0.....
00-1102797.....	REDMOND.....	WA.....		09/08/2017.....		9,980,058.....					0.....		601,157.....	601,157.....			0.....
00-1102799.....	EUGENE.....	OR.....		10/26/2017.....		4,572,180.....					0.....		90,767.....	90,767.....			0.....
00-1102800.....	FORT MILL.....	SC.....		09/22/2017.....		8,502,734.....					0.....		243,091.....	243,091.....			0.....
00-1102803.....	NASHVILLE.....	TN.....		11/27/2017.....		13,291,010.....					0.....		374,519.....	374,519.....			0.....
00-1102808.....	WILLIAMSVILLE.....	NY.....		12/01/2017.....		8,292,788.....					0.....		216,278.....	216,278.....			0.....
00-1102809.....	CHICAGO.....	IL.....		11/01/2017.....		39,940,810.....					0.....		725,267.....	725,267.....			0.....
00-1102814.....	BEDFORD.....	NH.....		03/15/2018.....		15,500,000.....					0.....		246,794.....	246,794.....			0.....
00-1102823.....	PORTSMOUTH.....	NH.....		12/22/2017.....		11,000,000.....					0.....		172,692.....	172,692.....			0.....
00-1102825.....	NAPLES.....	FL.....		12/05/2017.....		9,532,702.....					0.....		258,195.....	258,195.....			0.....
00-1102827.....	BURIEN.....	WA.....		12/18/2017.....		10,242,515.....					0.....		405,953.....	405,953.....			0.....
00-1102828.....	MODESTO.....	CA.....		02/01/2018.....		3,826,530.....					0.....		100,336.....	100,336.....			0.....
00-1102829.....	MODESTO.....	CA.....		02/01/2018.....		3,348,214.....					0.....		87,794.....	87,794.....			0.....
00-1102830.....	SAN DIEGO.....	CA.....		02/23/2018.....		7,350,701.....					0.....		149,903.....	149,903.....			0.....
00-1102832.....	MONROE.....	WA.....		01/04/2018.....		16,012,628.....					0.....		425,845.....	425,845.....			0.....
00-1102833.....	BEAVERTON.....	OR.....		03/05/2018.....		10,266,096.....					0.....		245,263.....	245,263.....			0.....
00-1102837.....	KENT.....	WA.....		03/06/2018.....		41,969,568.....					0.....		819,935.....	819,935.....			0.....

SCHEDULE B - PART 3

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

E06.5

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102839.....	JACKSONVILLE.....	FL.....		01/09/2018.....		30,474,081.....					0.....		605,731.....	605,731.....			0.....
00-1102840.....	TONAWANDA.....	NY.....		02/07/2018.....		5,807,446.....					0.....		115,988.....	115,988.....			0.....
00-1102848.....	JERICO.....	NY.....		07/17/2018.....		23,000,000.....					0.....		129,028.....	129,028.....			0.....
00-1102852.....	BALA CYNWYD.....	PA.....		04/06/2018.....		14,196,677.....					0.....		533,960.....	533,960.....			0.....
00-1102855.....	SAN DIEGO.....	CA.....		03/09/2018.....		3,701,222.....					0.....		102,544.....	102,544.....			0.....
00-1102856.....	CAMBRIDGE.....	MA.....		05/23/2018.....		11,897,586.....					0.....		211,256.....	211,256.....			0.....
00-1102857.....	NEW YORK.....	NY.....		04/12/2018.....		37,000,000.....					0.....		251,798.....	251,798.....			0.....
00-1102858.....	INDIANAPOLIS.....	IN.....		04/25/2018.....		16,000,000.....					0.....		160,150.....	160,150.....			0.....
00-1102863.....	ONTARIO.....	CA.....		10/12/2018.....		4,184,976.....					0.....		76,789.....	76,789.....			0.....
00-1102866.....	NORWALK.....	CA.....		05/10/2018.....		14,470,746.....					0.....		371,556.....	371,556.....			0.....
00-1102867.....	SEATTLE.....	WA.....		04/11/2018.....		8,412,375.....					0.....		155,377.....	155,377.....			0.....
00-1102871.....	SALEM.....	OR.....		07/16/2018.....		9,198,752.....					0.....		158,164.....	158,164.....			0.....
00-1102872.....	CHICAGO.....	IL.....		04/13/2018.....		9,510,086.....					0.....		176,432.....	176,432.....			0.....
00-1102874.....	HOLLAND.....	MI.....		05/15/2018.....		8,329,266.....					0.....		470,763.....	470,763.....			0.....
00-1102875.....	BURLINGTON.....	KY.....		06/11/2018.....		12,450,000.....					0.....		192,205.....	192,205.....			0.....
00-1102876.....	GOLETA.....	CA.....		05/17/2018.....		19,950,785.....					0.....		736,131.....	736,131.....			0.....
00-1102879.....	MARLTON.....	NJ.....		06/26/2018.....		19,339,290.....					0.....		413,830.....	413,830.....			0.....
00-1102880.....	NORTH HOLLYWOOD.....	CA.....		06/22/2018.....		7,646,006.....					0.....		133,489.....	133,489.....			0.....
00-1102882.....	HILL AIR FORCE BASE.....	UT.....		07/06/2018.....		14,579,963.....					0.....		333,613.....	333,613.....			0.....
00-1102883.....	DALLAS.....	TX.....		05/29/2018.....		10,563,110.....					0.....		271,577.....	271,577.....			0.....
00-1102887.....	COLORADO SPRINGS.....	CO.....		06/29/2018.....		26,918,643.....					0.....		505,368.....	505,368.....			0.....
00-1102888.....	WARMINSTER.....	PA.....		06/25/2018.....		14,304,583.....					0.....		516,664.....	516,664.....			0.....
00-1102892.....	SALT LAKE CITY.....	UT.....		06/26/2018.....		34,055,214.....					0.....		702,272.....	702,272.....			0.....
00-1102893.....	INDIANAPOLIS.....	IN.....		08/14/2018.....		6,820,438.....					0.....		151,274.....	151,274.....			0.....
00-1102894.....	MOORESVILLE.....	NC.....		07/06/2018.....		13,114,492.....					0.....		323,898.....	323,898.....			0.....
00-1102897.....	OMAHA.....	NE.....		07/26/2018.....		7,671,105.....					0.....		181,294.....	181,294.....			0.....
00-1102901.....	MECHANICSBURG.....	PA.....		12/17/2018.....		20,000,000.....					0.....		297,302.....	297,302.....			0.....
00-1102902.....	BURLINGTON.....	MA.....		08/06/2018.....		29,155,072.....					0.....		710,306.....	710,306.....			0.....
00-1102909.....	MARLTON.....	NJ.....		09/06/2018.....		7,785,015.....					0.....		192,935.....	192,935.....			0.....
00-1102911.....	TAMPA.....	FL.....		09/05/2018.....		24,521,004.....					0.....		430,656.....	430,656.....			0.....
00-1102913.....	STOUGHTON.....	MA.....		09/20/2018.....		12,459,242.....					0.....		253,286.....	253,286.....			0.....
00-1102914.....	PATCHOGUE.....	NY.....		10/12/2018.....		14,630,028.....					0.....		356,764.....	356,764.....			0.....
00-1102917.....	PORTLAND.....	OR.....		09/27/2018.....		15,476,182.....					0.....		192,591.....	192,591.....			0.....
00-1102918.....	DENVER.....	CO.....		08/31/2018.....		16,576,039.....					0.....		356,212.....	356,212.....			0.....
00-1102919.....	CULVER CITY.....	CA.....		09/21/2018.....		6,622,253.....					0.....		114,941.....	114,941.....			0.....
00-1102922.....	SAVANNAH.....	GA.....		11/30/2018.....		16,657,368.....					0.....		880,465.....	880,465.....			0.....
00-1102926.....	CERRITOS.....	CA.....		02/01/2019.....		7,988,592.....					0.....		139,121.....	139,121.....			0.....
00-1102927.....	SANTA ANA.....	CA.....		02/01/2019.....		9,862,459.....					0.....		171,755.....	171,755.....			0.....
00-1102928.....	LAKE FOREST.....	CA.....		03/18/2019.....		5,933,986.....					0.....		102,657.....	102,657.....			0.....
00-1102930.....	REDONDO BEACH.....	CA.....		06/12/2019.....		6,952,125.....					0.....		118,479.....	118,479.....			0.....
00-1102931.....	BUENA PARK.....	CA.....		10/23/2018.....		17,675,253.....					0.....		313,567.....	313,567.....			0.....
00-1102933.....	DOYLESTOWN.....	PA.....		12/19/2018.....		4,228,328.....					0.....		138,958.....	138,958.....			0.....
00-1102934.....	MONTGOMERYVILLE.....	PA.....		12/19/2018.....		3,766,614.....					0.....		123,784.....	123,784.....			0.....

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102936.....	SENECA.....	SC.....		12/21/2018.....		7,111,661.....					0.....		156,634.....	156,634.....			0.....
00-1102942.....	NEW YORK.....	NY.....		12/12/2018.....		18,721,048.....					0.....		317,791.....	317,791.....			0.....
00-1102945.....	COCONUT CREEK.....	FL.....		02/28/2019.....		14,816,621.....					0.....		254,116.....	254,116.....			0.....
00-1102950.....	RICHMOND.....	VA.....		01/17/2019.....		17,678,793.....					0.....		402,432.....	402,432.....			0.....
00-1102953.....	ORLANDO.....	FL.....		03/18/2019.....		23,637,964.....					0.....		432,998.....	432,998.....			0.....
00-1102956.....	WALL TOWNSHIP.....	NJ.....		02/28/2019.....		16,959,235.....					0.....		402,748.....	402,748.....			0.....
00-1102963.....	MIDLAND.....	TX.....		07/31/2019.....		29,670,819.....					0.....		1,014,181.....	1,014,181.....			0.....
00-1102965.....	COLORADO SPRINGS.....	CO.....		02/28/2019.....		31,608,096.....					0.....		543,030.....	543,030.....			0.....
00-1102969.....	AMERICAN FORK.....	UT.....		02/26/2019.....		19,170,839.....					0.....		455,892.....	455,892.....			0.....
00-1102971.....	ATLANTA.....	GA.....		04/12/2019.....		21,709,305.....					0.....		515,503.....	515,503.....			0.....
00-1102972.....	TAYLORTOWN.....	NC.....		04/11/2019.....		9,674,907.....					0.....		222,256.....	222,256.....			0.....
00-1102979.....	WINTER PARK.....	FL.....		05/15/2019.....		18,105,748.....					0.....		298,519.....	298,519.....			0.....
00-1102986.....	PINEY FLATS.....	TN.....		05/29/2019.....		19,437,697.....					0.....		335,220.....	335,220.....			0.....
00-1102987.....	LONG BEACH.....	CA.....		04/19/2019.....		15,486,230.....					0.....		378,459.....	378,459.....			0.....
00-1102990.....	BOSTON.....	MA.....		06/06/2019.....		4,894,836.....					0.....		259,006.....	259,006.....			0.....
00-1102993.....	DELTONA.....	FL.....		08/16/2019.....		6,288,918.....					0.....		148,150.....	148,150.....			0.....
00-1102994.....	TAMPA.....	FL.....		06/07/2019.....		19,863,460.....					0.....		139,027.....	139,027.....			0.....
00-1103001.....	VANCOUVER.....	WA.....		06/13/2019.....		1,977,878.....					0.....		54,969.....	54,969.....			0.....
00-1103004.....	TAYLORTOWN.....	NC.....		08/06/2019.....		3,877,939.....					0.....		90,701.....	90,701.....			0.....
00-1103006.....	FREDERICK.....	MD.....		11/12/2019.....		28,500,000.....					0.....		664,356.....	664,356.....			0.....
00-1103007.....	LOVELAND.....	OH.....		07/31/2019.....		10,937,850.....					0.....		191,671.....	191,671.....			0.....
00-1103010.....	LAKE FOREST.....	CA.....		06/17/2019.....		5,063,144.....					0.....		91,011.....	91,011.....			0.....
00-1103012.....	RANDOLPH.....	MA.....		07/01/2019.....		5,262,637.....					0.....		92,354.....	92,354.....			0.....
00-1103024.....	WOOD DALE.....	IL.....		08/29/2019.....		8,262,840.....					0.....		152,235.....	152,235.....			0.....
00-1103025.....	SARATOGA SPRINGS.....	UT.....		07/17/2019.....		15,084,018.....					0.....		357,761.....	357,761.....			0.....
00-1103026.....	WAYNE.....	PA.....		07/01/2019.....		24,805,530.....					0.....		478,786.....	478,786.....			0.....
00-1103029.....	CHARLOTTE.....	NC.....		01/27/2020.....							0.....		324,117.....	324,117.....			0.....
00-1103041.....	PACE.....	FL.....		09/12/2019.....		14,505,792.....					0.....		271,055.....	271,055.....			0.....
00-1103042.....	BOULDER.....	CO.....		08/29/2019.....		32,000,000.....					0.....		64,000.....	64,000.....			0.....
00-1103043.....	CHATTANOOGA.....	TN.....		09/18/2019.....		4,000,000.....					0.....		23,572.....	23,572.....			0.....
00-1103044.....	SANDY.....	OR.....		10/15/2019.....		10,983,344.....					0.....		203,941.....	203,941.....			0.....
00-1103047.....	CORAL GABLES.....	FL.....		09/09/2019.....		9,944,146.....					0.....		342,642.....	342,642.....			0.....
00-1103051.....	WARRENVILLE.....	IL.....		11/14/2019.....		10,000,000.....					0.....		692,741.....	692,741.....			0.....
00-1103052.....	SALT LAKE CITY.....	UT.....		12/13/2019.....		5,400,000.....					0.....		91,505.....	91,505.....			0.....
00-1103053.....	BELLINGHAM.....	MA.....		02/06/2020.....							0.....		60,822.....	60,822.....			0.....
00-1103058.....	KIRKLAND.....	WA.....		12/19/2019.....		7,500,000.....					0.....		361,128.....	361,128.....			0.....
00-1103067.....	INDIANAPOLIS.....	IN.....		02/06/2020.....							0.....		426,808.....	426,808.....			0.....
00-1103074.....	ST PAUL.....	MN.....		11/08/2019.....		7,200,000.....					0.....		186,000.....	186,000.....			0.....
00-1103078.....	PHILADELPHIA.....	PA.....		11/18/2019.....		4,000,000.....					0.....		281,183.....	281,183.....			0.....
00-1103083.....	ZEELAND.....	MI.....		10/30/2019.....		898,868.....					0.....		13,943.....	13,943.....			0.....
00-1103085.....	TAMPA.....	FL.....		10/17/2019.....		31,448,402.....					0.....		630,260.....	630,260.....			0.....
00-1103086.....	TALLMADGE TOWNSHIP.....	MI.....		12/06/2019.....		11,500,000.....					0.....		196,554.....	196,554.....			0.....

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1103095.....	CERRITOS.....	CA.....	.....	01/29/2020.	.....	.....	.....	.....	.....	.....	.....0	.....	.....167,124	167,124	.....	.....	.....0
00-1103108.....	PHILADELPHIA.....	PA.....	.....	02/14/2020.	.....	.....	.....	.....	.....	.....	.....0	.....	.....202,463	202,463	.....	.....	.....0
00-1103110.....	CHERRY HILL.....	NJ.....	.....	10/05/2020.	.....	.....	.....	.....	.....	.....	.....0	.....	.....30,813	30,813	.....	.....	.....0
00-1103112.....	NEW YORK.....	NY.....	.....	01/30/2020.	.....	.....	.....	.....	.....	.....	.....0	.....	.....402,070	402,070	.....	.....	.....0
00-1103125.....	CHARLOTTE.....	NC....	.....	03/04/2020.	.....	.....	.....	.....	.....	.....	.....0	.....	.....332,803	332,803	.....	.....	.....0
00-1103128.....	CARY.....	NC....	.....	03/11/2020.	.....	.....	.....	.....	.....	.....	.....0	.....	.....87,676	87,676	.....	.....	.....0
00-1103133.....	WEST CHESTER.....	PA.....	.....	03/18/2020.	.....	.....	.....	.....	.....	.....	.....0	.....	.....55,568	55,568	.....	.....	.....0
00-1103138.....	OGDEN.....	UT.....	.....	04/29/2020.	.....	.....	.....	.....	.....	.....	.....0	.....	.....120,999	120,999	.....	.....	.....0
00-1103139.....	HUNTINGTON.....	NY.....	.....	05/01/2020.	.....	.....	.....	.....	.....	.....	.....0	.....	.....94,393	94,393	.....	.....	.....0
00-1103153.....	PORT ST LUCIE.....	FL.....	.....	06/18/2020.	.....	.....	.....	.....	.....	.....	.....0	.....	.....37,595	37,595	.....	.....	.....0
00-1103159.....	WESLEY CHAPEL.....	FL.....	.....	04/23/2020.	.....	.....	.....	.....	.....	.....	.....0	.....	.....640,036	640,036	.....	.....	.....0
00-1103160.....	WEST SACRAMENTO.....	CA.....	.....	05/27/2020.	.....	.....	.....	.....	.....	.....	.....0	.....	.....91,933	91,933	.....	.....	.....0
00-1103168.....	SCOTTSDALE.....	AZ.....	.....	06/15/2020.	.....	.....	.....	.....	.....	.....	.....0	.....	.....164,821	164,821	.....	.....	.....0
00-1103174.....	ALPHARETTA.....	GA.....	.....	06/30/2020.	.....	.....	.....	.....	.....	.....	.....0	.....	.....190,788	190,788	.....	.....	.....0
00-1103180.....	MELVILLE.....	NY.....	.....	09/01/2020.	.....	.....	.....	.....	.....	.....	.....0	.....	.....74,451	74,451	.....	.....	.....0
00-1103183.....	JURUPA VALLEY.....	CA.....	.....	08/31/2020.	.....	.....	.....	.....	.....	.....	.....0	.....	.....30,027	30,027	.....	.....	.....0
99-0000065.....	DALLAS.....	TX.....	.....	12/20/2017.	.....	.....11,237,190	.....	.....	.....	.....899,171	899,171	.....	.....367,647	367,647	.....	.....	.....0
0299999. Total - Mortgages With Partial Repayments.....						3,509,932,446	0	0	0	899,171	899,171	0	92,717,394	92,717,394	0	0	0
0599999. Total Mortgages.....						3,571,218,114	0	0	0	899,171	899,171	0	154,902,232	154,902,233	0	0	0

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
	Ares Private Credit Solutions, L.P.....		Wilmington.....	DE.....	Ares Management.....		06/23/2017	2	3,456,455	3,497,689	3,497,689	10,253	-				190,892	1,967,316	0.200
	BlackRock DLF IX 2020-1 CLO, LLC.....		New York.....	CA.....	BlackRock.....		12/31/2020	2	569,593	569,593	569,593		-				-	-	0.060
	GSO Capital Opportunities Fund III LP.....		Wilmington.....	DE.....	Blackstone Private Equity.....		06/03/2016	2	6,732,019	6,822,764	6,822,764	(46,209)	-				178,501	3,288,701	0.150
	Guggenheim Private Debt Fund 2.0-I, LLC.....		Wilmington.....	DE.....	Guggenheim Capital, LLC.....		06/03/2016	2	11,984,680	11,984,680	11,984,680	(603,967)	-				1,403,877	1,814,338	2.000
	ICG SDP Fund 3B.....		Grand Duchy.....	LUX....	Intermediate Capital Group.....		03/22/2018	2	8,232,895	8,510,085	8,510,085	226,707	-				385,818	3,093,035	0.460
	ICG SDP Fund 4B.....		Grand Duchy.....	LUX....	Intermediate Capital Group.....		03/31/2020	2	1,794,756	1,973,510	1,973,510	178,754	-				15,415	13,176,137	0.370
	Newstone Capital Partners III, LP.....		Wilmington.....	DE.....	Newstone Capital Partners.....		09/20/2016	2	6,691,958	6,691,958	6,691,958	(23,697)	-				477,310	731,095	1.250
	Newstone Capital Partners IV, L.P.....		Dallas.....	TX.....	Newstone Capital Partners.....		06/02/2019	2	3,346,548	3,420,776	3,420,776	7,990	-				228,004	6,661,696	1.000
	Owl Rock First Lien Insurance Fund, LP.....		New York.....	NY.....	Owl Rock Capital Advisors LLC.....		03/28/2019	3	5,050,536	5,019,494	5,019,494	131,096	-				-	-	0.500
	TCW Direct Lending VII, LLC.....		Los Angeles.....	CA.....	TCW Asset Management.....		05/14/2018	2	5,748,927	5,748,927	5,748,927		-				309,669	3,679,923	0.400
	Vista Credit Opportunities Fund II - B, L.P.....		San Francisco.....	CA.....	Vista Credit Opportunities Managment.....		06/01/2016	2	4,077,717	4,077,717	4,077,717		-				204,971	1,737,026	1.000
	Vista Credit Opportunities Fund II, L.P.....		Wilmington.....	DE.....	Vista Credit Opportunities Managment.....		05/10/2017	2	1,824,286	1,824,286	1,824,286		-				136,248	1,020,676	0.420
1799999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Desig Not Assigned - Unaffiliated.....									59,510,370	60,141,479	60,141,479	(119,073)	0	0	0	0	3,530,705	37,169,943	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																			
E07	Ampersand Partners X.....		Boston.....	MA.....	Ampersand Management LLC.....		11/12/2020	3	109,652	109,652	109,652		-				-	1,090,348	0.180
	BIF IV Renewable Sidecar-B, LP.....		Toronto.....	CAN...	Brookfield Asset Management Inc.....		03/20/2020	3	1,340,898	1,340,898	1,340,898		-				8,971	3,539,901	0.500
	Blackstone Infrastructure Partners (Supplemental Account II) L.P.....		New York.....	NY.....	Blackstone Private Equity.....		04/13/2020	3	136,405	98,508	98,508	(37,897)	-				-	875,000	0.010
	Blackstone Infrastructure Partners, L.P.....		New York.....	NY.....	Blackstone Private Equity.....		03/14/2019	3	895,898	804,022	804,022	(78,658)	-				-	3,092,072	0.050
	Brookfield Infrastructure Fund IV-B, LP.....		Toronto.....	CAN...	Brookfield Asset Management Inc.....		11/05/2019	3	4,100,640	4,309,853	4,309,853	209,213	-				10,307	4,689,600	0.050
	Clearlake Capital Partners V.....		Santa Monica.....	CA.....	Clearlake Capital.....		12/05/2017	3	1,563,610	2,525,544	2,525,544	481,070	-				140,811	438,248	0.060
	Clearlake Capital Partners VI.....		Santa Monica.....	CA.....	Clearlake Capital.....		05/22/2020	3	629,980	658,900	658,900	28,920	-				10,766	1,867,229	0.040
	Dyal Capital Partners III.....		New York.....	NY.....	NB Dyal Associates III, LP.....		09/30/2016	3	4,002,512	4,565,465	4,565,465	12,370	-				1,322,067	4,489,687	0.140
	Dyal Capital Partners III Co-Invest Moonrise LP.....		New York.....	NY.....	NB Dyal Associates III, LP.....		07/25/2017	3	1,401,560	2,583,905	2,583,905	757,079	-				-	-	5.690
	Dyal Capital Partners IV.....		New York.....	NY.....	NB Dyal Associates III, LP.....		06/11/2018	3	1,603,241	1,743,432	1,743,432	169,006	-				47,999	4,464,427	0.110
	FP Solar Finance LP.....		New York.....	NY.....	Fundamental Advisors.....		07/30/2020	3	1,582,258	1,582,258	1,582,258		-				30,158	5,401,500	6.030
	Fundamental Partners III, L.P.....		Wilmington.....	DE.....	Fundamental Advisors.....		05/18/2017	3	5,355,352	5,550,877	5,550,877	101,671	-				493,454	1,221,884	0.700
	Fundamental Partners IV LP.....		Wilmington.....	DE.....	Fundamental Advisors.....		12/11/2020	3	5,234,442	5,234,442	5,234,442		-				-	11,789,500	1.700
	Global Infrastructure Partners IV-A/B, LP.....		New York.....	NY.....	Global Infrastructure Partners.....		10/23/2019	3	388,789	47,991	47,991	(340,798)	-				-	10,662,779	0.050
	ICG Europe Mid-Market Fund.....		Grand Duchy.....	LUX....	Intermediate Capital Group.....		04/09/2020	2	349,845	213,459	213,459	(136,386)	-			27,331	-	6,996,500	0.600
	ICG Europe VII.....		St Helier.....	JEY....	Intermediate Capital Group.....		08/24/2018	2	3,482,696	4,284,154	4,284,154	711,874	-			316,884	-	3,324,060	0.120
	KH Aggregator LP.....		Wilmington.....	DE.....	Whitehorse Liquidity.....		11/25/2020	3	434,138	434,138	434,138		-				-	24,393	0.080
	L Catterton Partners IX, L.P.....		Greenwich.....	CT.....	Catterton Management Company, LLC.....		05/22/2020	3	199,903	213,209	213,209	13,306	-				-	799,994	0.030
	Landmark Equity Partners XVI, LP.....		Wilmington.....	DE.....	Landmark Partners.....		12/06/2018	3	3,198,828	3,772,211	3,772,211	313,557	-				-	4,802,543	0.170
	Peppertree Capital Fund VII, LP.....		Wilmington.....	DE.....	Peppertree Capital Management.....		11/28/2018	3	9,475,000	10,459,510	10,459,510	712,808	-				-	525,000	2.000
	Peppertree Capital Fund VIII, L.P.....		Chagrin Falls.....	OH.....	Peppertree Capital Management.....		01/27/2020	3	3,294,000	3,385,564	3,385,564	91,564	-				-	5,706,000	0.900
	TPG Healthcare Partners, L.P.....		Fort Worth.....	TX.....	TPG Capital.....		10/01/2019	3	237,828	213,560	213,560	(24,268)	-				-	758,227	0.040
	TPG Partners VIII, L.P.....		Fort Worth.....	TX.....	TPG Capital.....		10/01/2019	3	83,109	62,617	62,617	(20,492)	-				-	516,891	0.010
	Veritas Capital Fund VII, L.P.....		New York.....	NY.....	Veritas Capital.....		04/15/2020	3	988,228	919,875	919,875	(68,353)	-				-	4,011,772	0.080
	Vista Equity Partners Fund VII, L.P.....		Austin.....	TX.....	Vista Equity Partners, LLC.....		01/24/2020	3	1,972,795	2,017,466	2,017,466	99,096	-				-	2,024,302	0.030

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Whitehorse Liquidity Partners III LP.....		Wilmington.....	DE.....	Whitehorse Liquidity Partners Inc.....		10/30/2019	3	3,475,473	4,088,189	4,088,189	612,716	-				1,516	2,316,405	0.310
	Whitehorse Liquidity Partners IV LP.....		Wilmington.....	DE.....	Whitehorse Liquidity.....		11/25/2020	3	1,395,396	1,395,396	1,395,396		-				-	5,526,240	0.230
	Yukon Capital Partners III, LP.....		Minneapolis.....	MN.....	Yukon Partners.....		07/18/2017	2	3,857,619	3,857,619	3,857,619		-				468,056	1,309,060	1.270
	Yukon Capital Partners IV, L.P.....		Minneapolis.....	MN.....	Yukon Partners.....		11/24/2020	2	556,828	556,828	556,828		-				-	3,443,172	1.000
	ZMC III, L.P.....		New York.....	NY.....	Zelnick Media Capital LLC.....		01/03/2020	3	316,337	291,383	291,383	(24,955)	-				-	1,397,412	0.230
1999999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated.....									61,663,260	67,320,925	67,320,925	3,582,443	0	0	0	344,215	2,534,105	97,104,146	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated																			
	Olentangy RE LLC.....		Columbus.....	OH.....	Nationwide Life and Annuity Insurance Company		01/13/2010		67,000,000	81,610,622	81,610,622	3,787,380	-				-	-	...100.000
999999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliate.....									67,000,000	81,610,622	81,610,622	3,787,380	0	0	0	0	0	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																			
E07.1	AEW Core Property Trust (U.S.), Inc.....		Baltimore.....	MD.....	AEW Core Property Trust.....		02/21/2019		15,731,032	15,731,032	15,731,032	(254,040)	-				291,225	-	0.170
	Almanac Realty Securities VIII, L.P.....		Dover.....	DE.....	Almanac Realty Partners.....		12/21/2018		3,107,749	2,856,459	2,856,459	(85,722)	-				-	11,775,738	0.750
	Bell Institutional Fund V, LLC.....		Greensboro.....	NC.....	Bell Partners.....		05/28/2015		9,189,345	11,251,892	11,251,892	(1,270,781)	-				3,154,309	449,998	5.260
	Bell Institutional Fund VII, L.P.....		Dover.....	DE.....	Bell Partners.....		10/30/2019		1,142,084	1,017,503	1,017,503	(124,581)	-				-	6,844,851	0.840
	Crow Holdings Multi-Family Build-To-Hold Fund, LP....		Dover.....	DE.....	Crow Holdings Capital Partners, LLC.....		06/25/2019		9,121,889	9,790,964	9,790,964	717,127	-				-	1,273,079	5.360
	Crow Holdings Realty Partners VII, LP.....		Wilmington.....	DE.....	Crow Holdings Capital Partners, LLC.....		05/01/2015		3,453,215	3,453,215	3,453,215	(380,209)	-				567,812	858,356	0.670
	Crow Holdings Retail Fund II, L.P.....		Dover.....	DE.....	Crow Holdings Capital Partners, LLC.....		10/21/2016		6,507,249	6,313,106	6,313,106	(480,978)	-				-	2,627,470	2.250
	Dermody Properties Industrial Co-Invest Fund II, LP...		Dover.....	DE.....	Dermody Properties.....		08/28/2020		2,689,258	3,938,337	3,938,337	1,249,079	-				-	24,445	2.420
	Dermody Properties Industrial Fund II, LP.....		Dover.....	DE.....	Dermody GP II, LLC.....		12/27/2018		13,194,497	14,463,845	14,463,845	1,781,351	-				-	1,805,503	2.420
	DivcoWest Fund V, L.P.....		Dover.....	DE.....	DivcoWest Fund V GP, L.P.....		06/23/2017		3,103,033	3,103,033	3,103,033	(87,567)	-				140,226	1,276,982	0.320
	DivcoWest Fund VI-A, LP.....		Dover.....	DE.....	Divco West, LLC.....		11/06/2020		275,041	275,041	275,041		-				-	4,724,959	0.220
	Exeter Industrial Value Fund IV, L.P.....		Dover.....	DE.....	Exeter Property Group IV, L.P.....		10/24/2016		8,737,255	11,218,161	11,218,161	1,650,673	-				313,725	556,863	1.000
	Exeter Industrial Value Fund V, LP.....		Dover.....	DE.....	Exeter Property Group.....		10/23/2020		3,000,000	3,000,000	3,000,000		-				-	9,000,000	0.630
	GEM Realty Fund VI, LP.....		Wilmington.....	DE.....	GEM Capital, LP.....		04/15/2016		4,524,161	4,348,241	4,348,241	(36,514)	-				-	7,288,815	1.200
	Harrison Street Real Estate Partners VII, L.P.....		Dover.....	DE.....	Harrison Street.....		03/12/2019		6,439,752	6,273,658	6,273,658	21,448	-				-	3,239,853	0.770
	Helios Devco LLC.....		Washington.....	DC.....	Sol Systems LLC.....		05/23/2018		1,872	252	252	(3,718)	-				-	-	13.000
	Helios Infracore LLC.....		Washington.....	DC.....	Sol Systems LLC.....		12/22/2017		10,304,118	7,210,001	7,210,001	(2,040,383)	-				-	2,782,516	6.500
	HSREP VI Co-Investment 3, L.P.....		Dover.....	DE.....	Harrison Street.....		05/02/2018		7,748,772	9,191,219	9,191,219	1,225,076	-				-	251,228	5.650
	HSREP VII Co-Investment, L.P.....		New York.....	NY.....	Harrison Street.....		05/02/2019		1,011,904	1,061,254	1,061,254	78,567	-				9,699	1,132,414	1.410
	Madison Realty Capital Debt Fund IV, LP.....		Dover.....	DE.....	Madison Realty Capital.....		04/22/2019		7,265,473	7,998,622	7,998,622	403,917	-				371,191	3,011,124	0.890
	Madison Realty Capital Debt Fund V, LP.....		Dover.....	DE.....	Madison Realty Capital.....		03/27/2020		2,139,788	2,231,985	2,231,985	92,197	-				12,745	7,836,711	0.590
	Model Tobacco Development Group LLC.....		Vienna.....	VA.....	Model Tobacco Master Tenant LLC.....		10/27/2020		93,335	93,335	93,335		-				-	828,675	0.080
	Oak Street Real Estate Capital Fund V, LP.....		Dover.....	DE.....	Oak Street Real Estate Capital.....		11/16/2020		3,146,692	3,146,692	3,146,692		-				-	9,334,346	0.500
	PCCP Credit IX, LP.....		Dover.....	DE.....	PCCP Credit IX GP, LLC.....		03/28/2017		8,157,250	8,224,557	8,224,557	37,962	-				211,584	8,887,200	1.750
	PCCP Equity VII, LP.....		Dover.....	DE.....	PCCP, LP.....		05/10/2016		4,825,523	5,646,941	5,646,941	(231,283)	-				722,594	1,876,654	1.500
	PCCP Equity VIII, LP.....		Dover.....	DE.....	PCCP, LP.....		09/18/2018		8,662,497	9,482,360	9,482,360	828,897	-				-	6,260,282	1.670
	Related Real Estate Fund III, LP.....		Dover.....	DE.....	Related Real Estate.....		08/27/2020		554,412	596,043	596,043	41,631	-				16,241	4,461,829	0.260
	US Government Building Open-End Feeder 1, LP.....		San Antonio.....	TX.....	USAA Equity Advisors.....		03/01/2019		9,659,107	9,965,974	9,965,974	281,242	-				525,577	-	1.440
	US Regional Logistics Program II, L.P.....		Dover.....	DE.....	US RLP GP, LLC.....		01/12/2018		4,100,000	4,766,646	4,766,646	3,478,398	-				-	5,900,000	10.000

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	US Regional Logistics Program, L.P.....	.....	Dover.....	DE.....	US RLP GP, LLC.....		10/18/2016		463,987	463,987	463,987	(2,500,918)	-				3,342,989	3,805,034	6.670
	Walton Street Real Estate Fund VIII. LP.....	.....	Wilmington.....	DE.....	Walton Street Capital, LLC.....		05/18/2016		6,933,526	8,759,699	8,759,699	(33,045)	-				-	8,094,944	1.000
	Waterton Residential Property Venture XIII, L.P.....	.....	Dover.....	DE.....	Waterton Venture XIII GP, LLC.....		11/03/2017		3,981,599	3,762,231	3,762,231	(300,088)	-				23,472	861,709	0.670
	Waterton Residential Property Venture XIV, L.P.....	.....	Dover.....	DE.....	Waterton Residential.....		12/10/2020		32,801	32,801	32,801	-					-	4,967,199	0.330
21999999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated.....									169,298,216	179,669,086	179,669,086	1,057,738	0	0	0	0	9,703,389	122,038,777	XXX

Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated

	NW REI (NLAIC), LLC.....	Columbus.....	OH.....	Nationwide Life and Annuity Insurance Company	02/29/2016	19,494,469	21,813,861	21,813,861	(34,434)	-					300,898	-	100,000	
22999999.	Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated.....					19,494,469	21,813,861	21,813,861	(34,434)	0	0	0	0	0	300,898	0	XXX	

Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated

[illegible]

Collateral Loans - Unaffiliated

	Smart Collateralized Loan_48117796780.....	Chagrin Falls.....	OH.....	Nationwide Life and Annuity Insurance Company	12/14/2018	131,396	131,396	124,811	- .....	.....	.....	.....	.....	.....	.....10,438	118,218	.....
	Smart Collateralized Loan_48118021118.....	Valley City.....	OH.....	Nationwide Life and Annuity Insurance Company	12/14/2018	98,808	98,808	99,073	- .....	.....	.....	.....	.....	.....	.....7,909	902	.....
	Smart Collateralized Loan_5500000087.....	Shaker Heights.....	OH.....	Nationwide Life and Annuity Insurance Company	12/14/2018	41,904	41,904	42,016	- .....	.....	.....	.....	.....	.....	.....3,995	57,973	.....
	Smart Collateralized Loan_5500001033.....	Cincinnati.....	OH.....	Nationwide Life and Annuity Insurance Company	12/14/2018	919,248	919,248	916,372	- .....	.....	.....	.....	.....	.....	.....67,013	2,269	.....
	Smart Collateralized Loan_5500003459.....	Essex Jct.....	VT.....	Nationwide Life and Annuity Insurance Company	12/14/2018	1,487,774	1,487,774	1,265,063	- .....	.....	.....	.....	.....	.....	.....60,458	2,960,562	.....
29999999.	Total - Collateral Loans - Unaffiliated.....					2,679,130	2,679,130	2,447,335	0	0	0	0	0	0	149,813	3,139,924	XXX
48999999.	Subtotal - Unaffiliated.....					293,150,976	309,810,620	309,578,825	4,521,108	0	0	0	0	344,215	15,918,012	259,452,790	XXX
49999999.	Subtotal - Affiliated.....					93,494,469	103,799,839	103,799,839	37,488	0	0	0	0	0	300,898	0	XXX
50999999.	Totals.....					386,645,445	413,610,459	413,378,664	4,558,596	0	0	0	0	344,215	16,218,910	259,452,790	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 0	1B 0	1C 0	1D 0	1E 0	1F 0	1G 0
2A 0	2B 0	2C 0				
3A 0	3B 0	3C 0				
4A 0	4B 0	4C 0				
5A 0	5B 0	5C 0				
6 0						

E07.2

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated										
	Ares Private Credit Solutions, L.P.....	Wilmington.....	DE.....	Ares Management.....	06/23/2017.....	2	.....	.....713,742	.....	.....0.200
	BlackRock DLF IX 2020-1 CLO, LLC.....	New York.....	CA.....	BlackRock.....	12/31/2020.....	2	569,593	.....	.....	.....0.060
	GSO Capital Opportunities Fund III LP.....	Wilmington.....	DE.....	Blackstone Private Equity.....	06/03/2016.....	2	.....	.....2,528,143	.....	.....0.150
	ICG SDP Fund 3B.....	Grand Duchy.....	LUX.....	Intermediate Capital Group.....	03/22/2018.....	2	.....	.....4,755,774	.....	.....0.460
	ICG SDP Fund 4B.....	Grand Duchy.....	LUX.....	Intermediate Capital Group.....	03/31/2020.....	2	6,687,209	.....	.....	.....0.370
	Newstone Capital Partners III, LP.....	Wilmington.....	DE.....	Newstone Capital Partners.....	09/20/2016.....	2	.....	.....39,336	.....	.....1.250
	Newstone Capital Partners IV, L.P.....	Dallas.....	TX.....	Newstone Capital Partners.....	06/02/2019.....	2	.....	.....3,334,089	.....	.....1.000
	TCW Direct Lending VII, LLC.....	Los Angeles.....	CA.....	TCW Asset Management.....	05/14/2018.....	2	.....	.....655,308	.....	.....0.400
	Vista Credit Opportunities Fund II - B, L.P.....	San Francisco.....	CA.....	Vista Credit Opportunities Managment.....	06/01/2016.....	2	.....	.....204,484	.....	.....1.000
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE.....	Vista Credit Opportunities Managment.....	05/10/2017.....	2	.....	.....259,921	.....	.....0.420
1799999.	Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated						7,256,802	12,490,797	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated										
E08	Ampersand Partners X.....	Boston.....	MA.....	Ampersand Managment LLC.....	11/12/2020.....	3	109,652	.....	.....	.....0.180
	BIF IV Renewable Sidecar-B, LP.....	Toronto.....	CAN.....	Brookfield Asset Management Inc.....	03/20/2020.....	3	1,437,803	.....	.....	.....0.500
	Blackstone Infrastructure Partners (Supplemental Account II) L.P.....	New York.....	NY.....	Blackstone Private Equity.....	04/13/2020.....	3	136,405	.....	.....	.....0.010
	Blackstone Infrastructure Partners, L.P.....	New York.....	NY.....	Blackstone Private Equity.....	03/14/2019.....	3	.....	.....174,467	.....	.....0.050
	Brookfield Infrastructure Fund IV-B, LP.....	Toronto.....	CAN.....	Brookfield Asset Management Inc.....	11/05/2019.....	3	.....	.....2,734,824	.....	.....0.050
	Clearlake Capital Partners V.....	Santa Monica.....	CA.....	Clearlake Capital.....	12/05/2017.....	3	.....	.....377,834	.....	.....0.060
	Clearlake Capital Partners VI.....	Santa Monica.....	CA.....	Clearlake Capital.....	05/22/2020.....	3	640,061	.....	.....	.....0.040
	Dyal Capital Partners III.....	New York.....	NY.....	NB Dyal Associates III, LP.....	09/30/2016.....	3	.....	.....911,942	.....	.....0.140
	Dyal Capital Partners III Co-Invest Moonrise LP.....	New York.....	NY.....	NB Dyal Associates III, LP.....	07/25/2017.....	3	.....	.....3,125	.....	.....5.690
	Dyal Capital Partners IV.....	New York.....	NY.....	NB Dyal Associates III, LP.....	06/11/2018.....	3	.....	.....1,270,603	.....	.....0.110
	FP Solar Finance LP.....	New York.....	NY.....	Fundamental Advisors.....	07/30/2020.....	3	1,784,300	.....	.....	.....6.030
	Fundamental Partners III, L.P.....	Wilmington.....	DE.....	Fundamental Advisors.....	05/18/2017.....	3	.....	.....1,409,870	.....	.....0.700
	Fundamental Partners IV LP.....	Wilmington.....	DE.....	Fundamental Advisors.....	12/11/2020.....	3	5,234,442	.....	.....	.....1.700
	Global Infrastructure Partners IV-A/B, LP.....	New York.....	NY.....	Global Infrastructure Partners.....	10/23/2019.....	3	.....	.....206,607	.....	.....0.050
	ICG Europe Mid-Market Fund.....	Grand Duchy.....	LUX.....	Intermediate Capital Group.....	04/09/2020.....	2	322,514	.....	.....	.....0.600
	ICG Europe VII.....	St Helier.....	JEY.....	Intermediate Capital Group.....	08/24/2018.....	2	.....	.....1,149,062	.....	.....0.120
	KH Aggregator LP.....	Wilmington.....	DE.....	Whitehorse Liquidity.....	11/25/2020.....	3	525,607	.....	.....	.....0.080
	L Catterton Partners IX, L.P.....	Greenwich.....	CT.....	Catterton Management Company, LLC.....	05/22/2020.....	3	199,903	.....	.....	.....0.030
	Landmark Equity Partners XVI, LP.....	Wilmington.....	DE.....	Landmark Partners.....	12/06/2018.....	3	.....	.....1,204,445	.....	.....0.170
	Peppertree Capital Fund VII, LP.....	Wilmington.....	DE.....	Peppertree Capital Management.....	11/28/2018.....	3	.....	.....1,147,960	.....	.....2.000
	Peppertree Capital Fund VIII, L.P.....	Chagrin Falls.....	OH.....	Peppertree Capital Management.....	01/27/2020.....	3	3,294,000	.....	.....	.....0.900
	TPG Healthcare Partners, L.P.....	Fort Worth.....	TX.....	TPG Capital.....	10/01/2019.....	3	.....	.....257,436	.....	.....0.040
	TPG Partners VIII, L.P.....	Fort Worth.....	TX.....	TPG Capital.....	10/01/2019.....	3	.....	.....83,856	.....	.....0.010
	Veritas Capital Fund VII, L.P.....	New York.....	NY.....	Veritas Capital.....	04/15/2020.....	3	988,228	.....	.....	.....0.080
	Vista Equity Partners Fund VII, L.P.....	Austin.....	TX.....	Vista Equity Partners, LLC.....	01/24/2019.....	3	.....	.....971,675	.....	.....0.030
	Whitehorse Liquidity Partners III LP.....	Wilmington.....	DE.....	Whitehorse Liquidity Partners Inc.....	10/30/2019.....	3	.....	.....1,815,712	.....	.....0.310
	Whitehorse Liquidity Partners IV LP.....	Wilmington.....	DE.....	Whitehorse Liquidity.....	11/25/2020.....	3	1,781,428	.....	.....	.....0.230
	Yukon Capital Partners III, LP.....	Minneapolis.....	MN.....	Yukon Partners.....	07/18/2017.....	2	.....	.....1,369,688	.....	.....1.270
	Yukon Capital Partners IV, L.P.....	Minneapolis.....	MN.....	Yukon Partners.....	11/24/2020.....	2	556,828	.....	.....	.....1.000
	ZMC III, L.P.....	New York.....	NY.....	Zelnick Media Capital LLC.....	01/03/2020.....	3	316,874	.....	.....	.....0.230
1999999.	Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated						17,328,045	15,089,106	0	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	Nationwide SBL, LLC.....	Columbus.....	OH.....	Nationwide Life and Annuity Insurance Company.....	10/31/2018.....	.....	.....	4,000,000	.....	100.000
2699999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated.....							0	4,000,000	0	XXX
Collateral Loans - Unaffiliated										
	Smart Collateralized Loan_48117796780.....	Chagrin Falls.....	OH.....	Nationwide Life and Annuity Insurance Company.....	12/14/2018.....	.....	.....	3,940	.....	.....
2999999. Total - Collateral Loans - Unaffiliated.....							0	3,940	0	XXX
4899999. Subtotal - Unaffiliated.....							37,637,177	76,133,015	0	XXX
4999999. Subtotal - Affiliated.....							0	9,303,984	0	XXX
5099999. Totals.....							37,637,177	85,436,999	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or LLC Interests Which Underlying Assets Have Characteristics of Fixed Income - NAIC Desig Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
	Ares Private Credit Solutions, LP.....	Wilmington.....	DE..	Distribution.....	06/23/2017.	11/12/2020.	74,081	.....	.....	.....	.....	.....0	.....	.....74,081	74,081	-	-	0	.....
	GSO Capital Opportunities Fund III LP.....	Wilmington.....	DE..	Distribution.....	06/03/2016.	09/22/2020.	758,330	.....	.....	.....	.....	.....0	.....	.....758,330	758,330	-	-	0	.....
	Guggenheim Private Debt Fund 2.0-I, LLC.....	Wilmington.....	DE..	Distribution.....	06/03/2016.	12/07/2020.	1,823,572	.....	.....	.....	.....	.....0	.....	.....1,823,572	1,823,572	-	-	0	.....
	ICG SDP Fund 3B.....	Grand Duchy.....	LUX	Distribution.....	03/22/2018.	12/24/2020.	3,582,572	.....	.....	.....	.....	.....0	.....	.....3,582,572	3,582,572	-	-	0	.....
	ICG SDP Fund 4B.....	Grand Duchy.....	LUX	Distribution.....	03/31/2020.	12/23/2020.	4,892,453	.....	.....	.....	.....	.....0	.....	.....4,892,453	4,892,453	-	-	0	.....
	Newstone Capital Partners III, LP.....	Wilmington.....	DE..	Distribution.....	09/20/2016.	12/04/2020.	1,811,613	.....	.....	.....	.....	.....0	.....	.....1,811,613	1,811,613	-	-	0	.....
	Newstone Capital Partners IV, L.P.....	Dallas.....	TX..	Distribution.....	06/02/2019.	10/13/2020.	157,224	.....	.....	.....	.....	.....0	.....	.....157,224	157,224	-	-	0	.....
	Owl Rock First Lien Insurance Fund, LP.....	New York.....	NY..	Distribution.....	03/28/2019.	11/16/2020.	93,666	.....	.....	.....	.....	.....0	.....	.....93,666	93,666	-	-	0	.....
	TCW Direct Lending VII, LLC.....	Los Angeles.....	CA..	Distribution.....	05/14/2018.	11/20/2020.	750,729	.....	.....	.....	.....	.....0	.....	.....750,729	750,729	-	-	0	.....
	Vista Credit Opportunities Fund II - B, L.P.....	San Francisco.....	CA..	Distribution.....	06/01/2016.	12/16/2020.	312,696	.....	.....	.....	.....	.....0	.....	.....312,696	312,696	-	-	0	.....
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE..	Distribution.....	05/10/2017.	11/30/2020.	250,519	.....	.....	.....	.....	.....0	.....	.....250,519	250,519	-	-	0	.....
1799999. Total - Joint Venture, Partnership or LLC Interests Which Underlying Assets Have Characteristics of Fixed Income -NAIC Desig Not Assigned - Unaffiliated.....							14,507,455	0	0	0	0	0	0	14,507,455	14,507,455	0	0	0	0
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																			
E09	BIF IV Renewable Sidecar-B, LP.....	Toronto.....	CAN	Distribution.....	03/20/2020.	12/10/2020.	96,905	.....	.....	.....	.....	.....0	.....	.....96,905	96,905	-	-	0	.....
	Brookfield Infrastructure Fund IV-B, LP.....	Toronto.....	CAN	Distribution.....	11/05/2019.	12/10/2020.	1,325,196	.....	.....	.....	.....	.....0	.....	.....1,325,196	1,325,196	-	-	0	.....
	Clearlake Capital Partners V.....	Santa Monica.....	CA..	Distribution.....	12/05/2017.	04/30/2020.	147,369	.....	.....	.....	.....	.....0	.....	.....147,369	147,369	-	-	0	.....
	Clearlake Capital Partners VI.....	Santa Monica.....	CA..	Distribution.....	05/22/2020.	12/18/2020.	10,081	.....	.....	.....	.....	.....0	.....	.....10,081	10,081	-	-	0	.....
	Dyal Capital Partners III.....	New York.....	NY..	Distribution.....	09/30/2016.	10/21/2020.	871,292	.....	.....	.....	.....	.....0	.....	.....871,292	871,292	-	-	0	.....
	Dyal Capital Partners III Co-Invest Moonrise LP.....	New York.....	NY..	Distribution.....	07/25/2017.	08/14/2020.	81,896	.....	.....	.....	.....	.....0	.....	.....81,896	81,896	-	-	0	.....
	Dyal Capital Partners IV.....	New York.....	NY..	Distribution.....	06/11/2018.	10/29/2020.	68,519	.....	.....	.....	.....	.....0	.....	.....68,519	68,519	-	-	0	.....
	FP Solar Finance LP.....	New York.....	NY..	Distribution.....	07/30/2020.	12/22/2020.	202,042	.....	.....	.....	.....	.....0	.....	.....202,042	202,042	-	-	0	.....
	Fundamental Partners III, L.P.....	Wilmington.....	DE..	Distribution.....	05/18/2017.	12/22/2020.	634,441	.....	.....	.....	.....	.....0	.....	.....634,441	634,441	-	-	0	.....
	ICG Europe VII.....	St Helier.....	JEY	Distribution.....	08/24/2018.	03/16/2020.	6,233	.....	.....	.....	.....	.....0	.....	.....6,233	6,204	(29)	-	(29)	.....
	KH Aggregator LP.....	Wilmington.....	DE..	Distribution.....	11/25/2020.	12/31/2020.	91,468	.....	.....	.....	.....	.....0	.....	.....91,468	91,468	-	-	0	.....
	Landmark Equity Partners XVI, LP.....	Wilmington.....	DE..	Distribution.....	12/06/2018.	12/22/2020.	36,513	.....	.....	.....	.....	.....0	.....	.....36,513	36,513	-	-	0	.....
	Peppertree Capital Fund VII, LP.....	Wilmington.....	DE..	Distribution.....	11/28/2018.	08/03/2020.	22,960	.....	.....	.....	.....	.....0	.....	.....22,960	22,960	-	-	0	.....
	TPG Healthcare Partners, L.P.....	Fort Worth.....	TX..	Distribution.....	10/01/2019.	12/11/2020.	45,346	.....	.....	.....	.....	.....0	.....	.....45,346	45,346	-	-	0	.....
	TPG Partners VIII, L.P.....	Fort Worth.....	TX..	Distribution.....	10/01/2019.	12/11/2020.	6,794	.....	.....	.....	.....	.....0	.....	.....6,794	6,794	-	-	0	.....
	Vista Equity Partners Fund VII, L.P.....	Austin.....	TX..	Distribution.....	01/24/2019.	09/10/2020.	6,429	.....	.....	.....	.....	.....0	.....	.....6,429	6,429	-	-	0	.....
	Whitehorse Liquidity Partners III LP.....	Wilmington.....	DE..	Distribution.....	10/30/2019.	12/24/2020.	1,194,570	.....	.....	.....	.....	.....0	.....	.....1,194,570	1,194,570	-	-	0	.....
	Whitehorse Liquidity Partners IV LP.....	Wilmington.....	DE..	Distribution.....	11/25/2020.	12/31/2020.	386,032	.....	.....	.....	.....	.....0	.....	.....386,032	386,032	-	-	0	.....
	Yukon Capital Partners III, LP.....	Minneapolis.....	MN.	Distribution.....	07/18/2017.	12/03/2020.	814,868	.....	.....	.....	.....	.....0	.....	.....814,868	814,868	-	-	0	.....
	ZMC III, L.P.....	New York.....	NY..	Distribution.....	01/03/2020.	10/02/2020.	537	.....	.....	.....	.....	.....0	.....	.....537	537	-	-	0	.....
1999999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated.....							6,049,491	0	0	0	0	0	0	6,049,491	6,049,462	(29)	0	(29)	0
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																			
	305 Broad SP LLC.....	Norfolk.....	VA..	Fully Amortized.....	09/15/2020.	12/31/2020.	.....	.....	.....(396,000)	.....	.....	.....(396,000)	.....	- .....	- .....	- .....	- .....	.....0	.....
	AEW Core Property Trust (U.S.), Inc.....	Baltimore.....	MD.	Distribution.....	02/21/2019.	12/31/2020.	131,918	.....	.....	.....	.....	.....0	.....	.....131,918	131,918	-	-	0	.....
	Almanac Realty Securities VIII, L.P.....	Dover.....	DE..	Distribution.....	12/21/2018.	11/30/2020.	116,532	.....	.....	.....	.....	.....0	.....	.....116,532	116,532	-	-	0	.....
	Bell Institutional Fund V, LLC.....	Greensboro.....	NC..	Distribution.....	05/28/2015.	12/30/2020.	4,010,377	.....	.....	.....	.....	.....0	.....	.....4,010,377	4,010,377	-	-	0	.....
	Crow Holdings Realty Partners VII, LP.....	Wilmington.....	DE..	Distribution.....	05/01/2015.	12/23/2020.	2,615,421	.....	.....	.....	.....	.....0	.....	.....2,615,421	2,615,421	-	-	0	.....
	Dayton Housing LLC.....	St Louis.....	MO.	Distribution.....	05/17/2019.	12/31/2020.	79,273	.....	.....(2,564,573)	.....	.....	.....(2,564,573)	.....	- .....	- .....	- .....	- .....	.....0	.....

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
E09.1	DivcoWest Fund V, L.P.....	Dover.....	DE..	Distribution.....	06/23/2017.	11/17/2020.	637,405					0		637,405	637,405	-	-	0	
	Dominion Arms SP LLC.....	Norfolk.....	VA..	Fully Amortized.....	12/12/2018.	12/31/2020.			56,134			56,134		-	-	-	-	0	
	Exeter Industrial Value Fund IV, L.P.....	Dover.....	DE..	Distribution.....	10/24/2016.	12/04/2020.	705,883					0		705,883	705,883	-	-	0	
	GEM Realty Fund VI, LP.....	Wilmington.....	DE..	Distribution.....	04/15/2016.	10/02/2020.	801,000					0		801,000	801,000	-	-	0	
	Harrison Street Real Estate Partners VII, L.P.....	Dover.....	DE..	Distribution.....	03/12/2019.	12/22/2020.	675,414					0		675,414	675,414	-	-	0	
	Helios Infracore LLC.....	Washington.....	DC..	Distribution.....	12/22/2017.	02/26/2020.	116,097					0		116,097	116,097	-	-	0	
	HSREP VII Co-Investment, L.P.....	New York.....	NY..	Distribution.....	05/02/2019.	12/22/2020.	791,026					0		791,026	791,026	-	-	0	
	Laurel Hill GQ LLC.....	Madison.....	WI..	Fully Amortized.....	09/24/2018.	12/31/2020.			30,644			30,644		-	-	-	-	0	
	Madison Realty Capital Debt Fund IV, LP.....	Dover.....	DE..	Distribution.....	04/22/2019.	06/23/2020.	147,190					0		147,190	147,190	-	-	0	
	Madison Realty Capital Debt Fund V, LP.....	Dover.....	DE..	Distribution.....	03/27/2020.	12/22/2020.	598,166					0		598,166	598,166	-	-	0	
	Oak Street Real Estate Capital Fund V, LP.....	Dover.....	DE..	Distribution.....	11/16/2020.	12/21/2020.	18,962					0		18,962	18,962	-	-	0	
	PCCP Credit IX, LP.....	Dover.....	DE..	Distribution.....	03/28/2017.	12/22/2020.	1,314,593					0		1,314,593	1,314,593	-	-	0	
	PCCP Equity VII, LP.....	Dover.....	DE..	Distribution.....	05/10/2016.	12/18/2020.	585,294					0		585,294	585,294	-	-	0	
	Related Real Estate Fund III, LP.....	Dover.....	DE..	Distribution.....	08/27/2020.	08/27/2020.	107,876					0		107,876	107,876	-	-	0	
	US Regional Logistics Program, L.P.....	Dover.....	DE..	Distribution.....	10/18/2016.	12/30/2020.	6,984,611					0		6,984,611	6,984,611	-	-	0	
	VA State TC Fund I LLC.....	St Louis.....	MO.	Fully Amortized.....	11/09/2018.	12/31/2020.			(26)			(26)		-	-	-	-	0	
	Walton Street Real Estate Fund VIII, LP.....	Wilmington.....	DE..	Distribution.....	05/18/2016.	12/04/2020.	1,683,874					0		1,683,874	1,683,874	-	-	0	
	Waterton Residential Property Venture XIII, L.P.....	Dover.....	DE..	Distribution.....	11/03/2017.	11/30/2020.	123,653					0		123,653	123,653	-	-	0	
	West 25th Street Lofts LLC.....	Cleveland.....	OH.	Fully Amortized.....	07/22/2015.	12/31/2020.			5,000			5,000		5,000	5,000	-	-	0	
2199999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated.....							22,244,565	0	(2,868,821)	0	0	(2,868,821)	0	22,170,292	...22,170,292	0	0	0	0
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated																			
	NW REI (NLAIC), LLC.....	Columbus.....	OH.	Distribution.....	02/29/2016.	10/30/2020.	5,186,063					0		5,186,063	5,186,063	-	-	0	
2299999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated.....							5,186,063	0	0	0	0	0	0	5,186,063	5,186,063	0	0	0	0
Collateral Loans - Unaffiliated																			
	Smart Collateralized Loan_48118021118.....	Valley City.....	OH.	Distribution.....	12/14/2018.	12/31/2020.	1,304					0		1,304	1,304			0	
	Smart Collateralized Loan_5500000087.....	Shaker Heights.....	OH.	Distribution.....	12/14/2018.	12/31/2020.	17,781					0		17,781	17,781			0	
	Smart Collateralized Loan_5500001033.....	Cincinnati.....	OH.	Distribution.....	12/14/2018.	12/31/2020.	4,054					0		4,054	4,054			0	
	Smart Collateralized Loan_5500003459.....	Essex Jct.....	VT..	Distribution.....	12/14/2018.	12/31/2020.	423,912					0		423,912	423,912			0	
	Smart Collateralized Loan_5500004064.....	Bay Village.....	OH.	Distribution.....	12/14/2018.	12/31/2020.	59,475					0		59,475	59,475			0	
2999999. Total - Collateral Loans - Unaffiliated.....							506,526	0	0	0	0	0	0	506,526	506,526	0	0	0	3,980
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
	ST GA Fund NW 2018 LLC.....	Atlanta.....	GA.	Fully Amortized.....	12/27/2018.	12/31/2020.	90,500		(90,500)			(90,500)		-	-	-	-	0	
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated.....							90,500	0	(90,500)	0	0	(90,500)	0	0	0	0	0	0	0
4899999. Subtotal - Unaffiliated.....							43,398,537	0	(2,959,321)	0	0	(2,959,321)	0	43,233,764	43,233,735	(29)	0	(29)	3,980
4999999. Subtotal - Affiliated.....							5,186,063	0	0	0	0	0	0	5,186,063	5,186,063	0	0	0	0
5099999. Totals.....							48,584,600	0	(2,959,321)	0	0	(2,959,321)	0	48,419,827	48,419,798	(29)	0	(29)	3,980

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
							NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B/A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description			Code	n	Bond CHAR																	

U.S. Government - Issuer Obligations

742651	DJ	8	Private Export Funding Corp Nt.....	.....	..	.....	1.A FE.....	4,965,950	...103.893	5,194,655	5,000,000	4,996,632	.....	.....3,390	.....	.....	.....4.300	4.373	JD.....	9,556	215,000	11/17/2009.	12/15/2021.
912810	EJ	3	U S Treasury Bd.....	.....	..	.....	1.A	111,875	...102.906	102,906	100,000	100,362	.....	.....(938)	.....	.....	.....8.125	7.112	MN.....	1,055	8,125	08/14/1995.	05/15/2021.
912810	EN	4	U S Treasury Bd.....	SD..	..	.....	1.A	518,906	...114.016	570,078	500,000	502,701	.....	.....(1,304)	.....	.....	.....7.625	7.310	MN.....	4,950	38,125	01/21/1993.	11/15/2022.
912828	3P	3	U S Treasury Nt.....	SD..	..	.....	1.A	117,624	...107.922	129,506	120,000	118,581	.....	.....333	.....	.....	.....2.250	2.563	JD.....	7	2,700	01/19/2018.	12/31/2024.
912828	6B	1	U S Treasury Nt.....	SD..	..	.....	1.A	1,000,434	...114.797	1,147,969	1,000,000	1,000,372	.....	.....(41)	.....	.....	.....2.625	2.620	FA.....	9.915	26,250	03/14/2019.	02/15/2029.
0199999.	U.S. Government - Issuer Obligations.....							6,714,789	XXX	7,145,114	6,720,000	6,718,648	0	1,440	0	0	XXX	XXX	XXX	25,483	290,200	XXX	XXX

U.S. Government - Residential Mortgage-Backed Securities

911760	LQ	7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1.....	.....	..	.....4	1.A	141,451	...116.044	159,655	137,582	138,983	.....	.....1,227	.....	.....	.....6.750	6.375	MON..	774	9,287	06/10/2002.	06/15/2028.
0299999.	U.S. Government - Residential Mortgage-Backed Securities.....							141,451	XXX	159,655	137,582	138,983	0	1,227	0	0	XXX	XXX	XXX	774	9,287	XXX	XXX
0599999.	Total - U.S. Government.....							6,856,240	XXX	7,304,769	6,857,582	6,857,631	0	2,667	0	0	XXX	XXX	XXX	26,257	299,487	XXX	XXX

U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations

13063A	5G	5	California St GO Bld Amer Bd Txbl Var Pu.....	.....	..	.....1	1.C FE.....	10,578,584	...175.580	12,659,318	7,210,000	10,189,759	.....	.....(106,291)	.....	.....	.....7.550	4.267	AO.....	136,089	544,355	02/07/2017.	04/01/2039.
13063A	7D	0	California St GO Bld Amer Bd.....	SD..	..	1	1.C FE.....	13,759,305	...165.063	17,958,854	10,880,000	13,251,312	.....	.....(71,582)	.....	.....	.....7.300	5.432	AO.....	198,560	794,240	05/01/2012.	10/01/2039.
13063B	FR	8	California St GO Bld Amer Bd.....	.....	..	.....1	1.C FE.....	7,842,763	...173.553	11,211,524	6,460,000	7,610,863	.....	.....(31,297)	.....	.....	.....7.625	6.043	MS.....	164,192	492,575	07/19/2011.	03/01/2040.
13063D	GD	4	California St GO Txbl-Ref.....	.....	..	.....2	1.C FE.....	25,847,010	...120.872	29,613,640	24,500,000	25,530,676	.....	.....(121,434)	.....	.....	.....4.500	3.830	AO.....	275,625	1,102,500	04/18/2018.	04/01/2033.
13063D	GE	2	California St GO Txbl-Ref.....	.....	..	.....2	1.C FE.....	7,371,840	...120.236	8,416,520	7,000,000	7,284,901	.....	.....(33,400)	.....	.....	.....4.600	3.949	AO.....	80,500	322,000	04/18/2018.	04/01/2038.
20772J	AA	0	Connecticut St GO School Const Bd Ser B.....	.....	..	.....1	1.E FE.....	10,060,400	...129.932	12,993,200	10,000,000	10,035,009	.....	.....(3,089)	.....	.....	.....5.295	5.245	AO.....	132,375	529,500	10/06/2010.	10/01/2029.
373385	CB	7	Georgia St GO Txbl - Ser B.....	.....	..	.....2	1.A FE.....	14,722,038	...111.931	16,599,367	14,830,000	14,736,531	.....	.....4,324	.....	.....	.....3.300	3.351	FA.....	203,913	489,390	07/20/2017.	02/01/2037.
373385	DM	2	Georgia St GO Txbl Tranche 2 Ser B.....	.....	..	.....1	1.A FE.....	6,122,464	...116.198	7,099,698	6,110,000	6,119,810	.....	.....(1,117)	.....	.....	.....3.700	3.675	JJ.....	113,035	226,070	07/19/2018.	07/01/2032.
373385	DN	0	Georgia St GO Txbl Tranche 2 Ser B.....	.....	..	.....2	1.A FE.....	3,707,548	...116.132	4,296,884	3,700,000	3,705,944	.....	.....(675)	.....	.....	.....3.750	3.725	JJ.....	69,375	138,750	07/19/2018.	07/01/2033.
373385	DP	5	Georgia St GO Txbl Tranche 2 Ser B.....	.....	..	.....1	1.A FE.....	5,944,080	...116.177	6,970,620	6,000,000	5,950,430	.....	.....2,748	.....	.....	.....3.800	3.879	JJ.....	114,000	228,000	09/11/2018.	07/01/2034.
373385	FG	3	Georgia St GO Txbl.....	.....	..	.....2	1.A FE.....	6,559,232	...110.805	7,267,957	6,559,232	6,559,232	.....	.....	.....	.....	.....2.900	2.900	JJ.....	95,109	181,235	06/20/2019.	07/01/2034.
452152	FA	4	Illinois St GO Bld Amer Bd Ser 3.....	.....	..	.....1	2.C FE.....	5,088,250	...115.472	5,773,600	5,000,000	5,066,245	.....	.....(2,745)	.....	.....	.....6.725	6.580	AO.....	84,063	336,250	04/29/2010.	04/01/2035.
57582R	YN	0	Massachusetts St GO Ref Ser D.....	.....	..	.....	1.B FE.....	18,745,000	...111.862	20,968,532	18,745,000	18,745,000	.....	.....	.....	.....	.....2.663	2.663	MS.....	166,393	483,927	08/27/2019.	09/01/2039.
57582R	YP	5	Massachusetts St GO Tcbl Ref Ser D.....	.....	..	.....	1.B FE.....	6,075,000	...110.089	6,687,907	6,075,000	6,075,000	.....	.....	.....	.....	.....2.813	2.813	MS.....	56,963	165,668	08/27/2019.	09/01/2043.
882724	HC	4	Texas St GO Txbl Public Fin Auth.....	.....	..	.....2	1.A FE.....	4,195,000	...118.689	4,979,004	4,195,000	4,195,000	.....	.....	.....	.....	.....3.749	3.749	AO.....	39,318	157,271	08/29/2018.	10/01/2031.
882724	HD	2	Texas St GO Txbl Public Fin Auth.....	.....	..	.....2	1.A FE.....	6,750,000	...118.490	7,998,075	6,750,000	6,750,000	.....	.....	.....	.....	.....3.819	3.819	AO.....	64,446	257,783	08/29/2018.	10/01/2032.
882724	QN	0	Texas St GO Txbl-Ref-State of Tx Hwy Imp.....	.....	..	.....2	1.A FE.....	50,000	...109.897	54,949	50,000	50,000	.....	.....	.....	.....	.....2.964	2.964	AO.....	371	1,194	11/14/2019.	04/01/2034.
882724	QP	5	Texas St GO Txbl-Ref-State of Tx Hwy Imp.....	.....	..	.....2	1.A FE.....	95,000	...109.257	103,794	95,000	95,000	.....	.....	.....	.....	.....3.211	3.211	AO.....	763	2,457	11/14/2019.	04/01/2044.
982696	SF	4	Wyandotte Cnty KS Sch Dist Txbl Ref Ser.....	.....	..	.....2	1.D FE.....	2,630,000	...104.255	2,741,907	2,630,000	2,630,000	.....	.....	.....	.....	.....3.170	3.170	MS.....	27,790	39,138	02/04/2020.	09/01/2046.
1199999.	U.S. States, Territories & Possessions - Issuer Obligations.....							156,143,514	XXX	184,395,350	146,789,232	154,580,712	0	(364,558)	0	0	XXX	XXX	XXX	2,022,880	6,492,303	XXX	XXX
1799999.	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....							156,143,514	XXX	184,395,350	146,789,232	154,580,712	0	(364,558)	0	0	XXX	XXX	XXX	2,022,880	6,492,303	XXX	XXX

U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations

167486	HL	6	Chicago IL GO Ser B.....	.....	..	.....1	2.C FE.....	10,000,000	...108.174	10,817,400	10,000,000	10,000,000	.....	.....	.....	.....	.....6.207	6.207	JJ.....	310,350	620,700	01/14/2010.	01/01/2032.
199507	3S	1	Columbus OH City Sch Dist GO Ref Txbl Sc.....	.....	..	.....2	1.C FE.....	7,419,360	...117.009	7,605,585	6,500,000	6,967,003	.....	.....(86,573)	.....	.....	.....4.750	3.160	JD.....	25,729	308,750	04/24/2015.	12/01/2026.
30382A	JB	9	Fairfax Cnty VA GO Ref Ser B.....	.....	..	.....1	1.A FE.....	1,982,780	...115.364	2,307,280	2,000,000	1,984,793	.....	.....1,027	.....	.....	.....3.500	3.580	AO.....	17,500	70,000	01/29/2019.	10/01/2032.
442331	3J	1	Houston TX GO Txbl.....	.....	..	.....2	1.D FE.....	10,000,000	...113.283	11,328,300	10,000,000	10,000,000	.....	.....	.....	.....	.....4.061	4.061	MS.....	135,367	406,100	12/20/2017.	03/01/2035.
442331	3K	8	Houston TX GO Txbl.....	.....	..	.....	1.D FE.....	10,000,000	...123.526	12,352,600	10,000,000	10,000,000	.....	.....	.....	.....	.....3.961	3.961	MS.....	132,033	396,100	12/20/2017.	03/01/2047.
45528S	5S	1	Indianapolis IN Pub Impt GO Bld Amer Bds.....	.....	..	.....1	1.D FE.....	10,624,149	...145.911	12,220,046	8,375,000	10,380,928	.....	.....(67,217)	.....	.....	.....6.116	4.266	JJ.....	236,188	512,215	03/31/2017.	01/15/2040.

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
544351	MX	4	Los Angeles CA GO TxbI Ser A.....	.....	..	.....2	1.C FE.....	7,302,251	116.457	8,513,007	7,310,000	7,303,844	.....	.....461	.....	.....	.....3.790	3.800	MS.....	92,350	277,049	07/17/2018.	09/01/2031.
544351	MY	2	Los Angeles CA GO TxbI Ser A.....	.....	..	.....2	1.C FE.....	5,293,698	115.901	6,154,343	5,310,000	5,296,256	.....	.....920	.....	.....	.....3.820	3.848	MS.....	67,614	202,842	07/17/2018.	09/01/2032.
544646	ZR	6	Los Angeles CA Uni Sch Dist GO Bld Amer.....	.....	..	.....1	1.E FE.....	11,992,543	150.418	13,154,054	8,745,000	11,476,137	.....	.....(152,555)	.....	.....	.....6.758	3.783	JJ.....	295,494	590,987	06/08/2017.	07/01/2034.
59163P	KP	7	Metro OR GO Taxable Bond.....	.....	..	.....2	1.A FE.....	4,361,991	112.275	4,663,904	4,154,000	4,338,530	.....	.....(19,474)	.....	.....	.....3.100	2.511	JD.....	10,731	128,774	10/10/2019.	06/01/2031.
59163P	KS	1	Metro OR GO TxbI.....	.....	..	.....2	1.A FE.....	19,764,614	110.991	21,244,787	19,141,000	19,680,135	.....	.....(55,922)	.....	.....	.....3.250	2.871	JD.....	51,840	622,083	06/18/2019.	06/01/2034.
59163P	KX	0	Metro OR GO TxbI.....	.....	..	.....2	1.A FE.....	19,715,800	109.416	21,883,200	20,000,000	19,732,375	.....	.....10,102	.....	.....	.....3.500	3.600	JD.....	58,333	700,000	05/02/2019.	06/01/2039.
717883	SD	5	Philadelphia PA Sch Dist GO Build Amer B.....	.....	..	.....	1.F FE.....	20,000,000	121.865	24,373,000	20,000,000	20,000,000	.....	.....	.....	.....	.....5.060	5.060	MS.....	337,333	1,012,000	10/20/2016.	09/01/2042.
736688	LX	8	Portland OR Comm College GO TxbI Pensio.....	.....	..	.....2	1.B FE.....	5,000,000	118.958	5,947,900	5,000,000	5,000,000	.....	.....	.....	.....	.....4.637	4.637	JD.....	19,321	231,850	11/07/2018.	06/01/2038.
73723R	H9	7	Portsmouth VA GO Bld Amer Bd Ser B.....	.....	..	.....2	1.C FE.....	9,306,844	104.674	9,813,188	9,375,000	9,312,105	.....	.....3,981	.....	.....	.....2.500	2.561	FA.....	97,656	217,448	08/13/2019.	02/01/2034.
758449	SG	8	Reedy Creek Impt Dist FL GO TxbI Ref Ser.....	.....	..	.....1	1.D FE.....	2,570,000	106.187	2,729,006	2,570,000	2,570,000	.....	.....	.....	.....	.....2.547	2.547	JD.....	5,455	49,821	02/05/2020.	06/01/2035.
758449	SH	6	Reedy Creek Impt Dist FL GO TxbI Ref Ser.....	.....	..	.....1	1.D FE.....	2,425,000	103.475	2,509,269	2,425,000	2,425,000	.....	.....	.....	.....	.....2.731	2.731	JD.....	5,519	50,406	02/05/2020.	06/01/2038.
797272	RF	0	San Digo CA Community CLG DIST TxbI-Ref.....	.....	..	.....2	1.A FE.....	300,000	107.672	323,016	300,000	300,000	.....	.....	.....	.....	.....2.877	2.877	FA.....	3,596	6,833	09/18/2019.	08/01/2033.
797272	RG	8	San Digo CA Community CLG DIST TxbI-Ref.....	.....	..	.....2	1.A FE.....	3,888,000	106.767	4,151,101	3,888,000	3,888,000	.....	.....	.....	.....	.....3.316	3.316	FA.....	53,719	102,066	09/18/2019.	08/01/2041.
797272	RH	6	San Digo CA Community CLG DIST TxbI-Ref.....	.....	..	.....2	1.A FE.....	1,247,000	107.233	1,337,196	1,247,000	1,247,000	.....	.....	.....	.....	.....2.977	2.977	FA.....	15,468	29,389	09/18/2019.	08/01/2034.
1899999.	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....							163,194,030	XXX	183,428,182	156,340,000	161,902,106	0	(365,250)	0	0	XXX	XXX	XXX	1,971,596	6,535,413	XXX	XXX
2499999.	Total - U.S. Political Subdivisions of States, Territories & Possessions.....							163,194,030	XXX	183,428,182	156,340,000	161,902,106	0	(365,250)	0	0	XXX	XXX	XXX	1,971,596	6,535,413	XXX	XXX

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

010869	HT	5	Alameda CA Corr Trans Auth Rev TxbI Ref.....	@.....	.....	1.F FE.....	21,138,250	80.555	28,194,250	35,000,000	24,977,187	.....	.....1,064,018	.....	.....	.....	.....4.401	N/A.....	.....	.....	.....	02/24/2017.	10/01/2028.
02765U	CR	3	American Mun Pwr Ohio Inc Rev Bld Amer B.....	.....	.....	1.F FE.....	10,686,544	146.760	13,179,048	8,980,000	10,546,687	.....	.....(39,301)	.....	.....	.....	.....6.053	4.768	FA.....	205,345	543,559	04/05/2017.	02/15/2043.
02765U	CY	8	American Mun Pwr Ohio Inc Rev Bld Amer B.....	.....	.....1	1.F FE.....	10,019,200	148.016	12,581,360	8,500,000	9,884,302	.....	.....(31,728)	.....	.....	.....	.....6.449	5.213	FA.....	207,085	548,165	02/07/2017.	02/15/2044.
02765U	PH	1	American Mun Pwr Ohio Inc Rev TxbI-Ref P.....	.....	.....1	1.F FE.....	4,834,000	108.259	5,233,240	4,834,000	4,834,000	.....	.....	.....	.....	.....	.....3.014	3.014	FA.....	55,041	101,583	11/06/2019.	02/15/2031.
02765U	PJ	7	American Mun Pwr Ohio Inc Rev TxbI-Ref.....	.....	.....1	1.F FE.....	5,092,000	108.042	5,501,499	5,092,000	5,092,000	.....	.....	.....	.....	.....	.....3.114	3.114	FA.....	59,902	110,555	11/06/2019.	02/15/2032.
047870	SN	1	Atlanta GA Wtr & Wstwtr Rev TxbI-Ref.....	.....	.....2	1.D FE.....	2,100,000	105.009	2,205,189	2,100,000	2,100,000	.....	.....	.....	.....	.....	.....2.257	2.257	MN.....	8,163	.....	10/15/2020.	11/01/2035.
114894	ZR	2	Broward Cnty FL Arpt Sys Rev TxbI Ref Se.....	.....	.....1	1.E FE.....	1,457,500	102.228	1,489,973	1,457,500	1,457,500	.....	.....	.....	.....	.....	.....2.734	2.734	AO.....	9,962	34,314	11/01/2019.	10/01/2030.
114894	ZS	0	Broward Cnty FL Arpt Sys Rev TxbI Ref Se.....	.....	.....1	1.E FE.....	3,510,800	102.042	3,582,491	3,510,800	3,510,800	.....	.....	.....	.....	.....	.....2.814	2.814	AO.....	24,698	85,073	11/01/2019.	10/01/2031.
114894	ZU	5	Broward Cnty FL Arpt Sys Rev TxbI Ref Se.....	.....	.....1	1.E FE.....	1,273,000	102.480	1,304,570	1,273,000	1,273,000	.....	.....	.....	.....	.....	.....3.034	3.034	AO.....	9,656	33,259	11/01/2019.	10/01/2033.
114894	ZV	3	Broward Cnty FL Arpt Sys Rev TxbI Ref Se.....	.....	.....1	1.E FE.....	1,578,450	102.483	1,617,643	1,578,450	1,578,450	.....	.....	.....	.....	.....	.....3.084	3.084	AO.....	12,170	41,918	11/01/2019.	10/01/2034.
114894	ZW	1	Broward Cnty FL Arpt Sys Rev TxbI Ref Se.....	.....	.....1	1.E FE.....	2,044,450	104.303	2,132,423	2,044,450	2,044,450	.....	.....	.....	.....	.....	.....3.477	3.477	AO.....	17,771	61,213	11/01/2019.	10/01/2043.
13033W	3Y	7	California I & E Dev Bk Rev Bld Amer Bd.....	.....	.....	1.D FE.....	25,397,750	153.356	30,671,200	20,000,000	25,095,891	.....	.....(82,771)	.....	.....	.....	.....6.486	4.827	MN.....	165,753	1,297,200	02/14/2017.	05/15/2049.
13077C	TL	8	California St Univ Rev Bld Amer Bd.....	.....	.....1	1.D FE.....	5,778,476	153.575	6,757,300	4,400,000	5,654,440	.....	.....(36,308)	.....	.....	.....	.....6.484	4.383	MN.....	47,549	285,296	05/16/2017.	11/01/2041.
13077D	KT	8	California St Univ Rev TxbI Ref Ser B.....	.....	.....1	1.D FE.....	2,120,000	103.640	2,197,168	2,120,000	2,120,000	.....	.....	.....	.....	.....	.....3.065	3.065	MN.....	10,830	44,041	02/06/2020.	11/01/2042.
167593	AP	7	Chicago IL O'Hare Int Arpt Rev Bld Amer.....	.....	.....1	1.F FE.....	9,758,175	149.768	11,232,600	7,500,000	9,465,443	.....	.....(66,971)	.....	.....	.....	.....6.145	4.139	JJ.....	230,438	460,875	04/07/2016.	01/01/2040.
167593	H7	0	Chicago IL O'Hare Int Arpt Rev TxbI Ref.....	.....	.....1	1.F FE.....	11,690,000	126.806	14,823,621	11,690,000	11,690,000	.....	.....	.....	.....	.....	.....4.572	4.572	JJ.....	267,233	534,467	12/06/2018.	01/01/2054.
167593	L7	5	Chicago IL O'Hare Int Arpt Rev AMT Ref S.....	.....	.....2	1.F FE.....	9,783,000	113.079	11,307,900	10,000,000	9,789,116	.....	.....2,910	.....	.....	.....	.....4.375	4.500	JJ.....	218,750	437,500	12/06/2018.	01/01/2053.
167725	AC	4	Chicago II Transit Auth Rev TxbI Pension.....	.....	.....	1.C FE.....	6,900,968	144.596	7,591,290	5,250,000	6,756,924	.....	.....(45,119)	.....	.....	.....	.....6.899	4.669	JD.....	30,183	362,198	08/09/2017.	12/01/2040.
16772P	AQ	9	Chicago IL Transit Auth Rev Bld Amer Bd.....	.....	.....	1.C FE.....	30,001,615	139.247	35,243,416	25,310,000	29,553,012	.....	.....(124,028)	.....	.....	.....	.....6.200	4.875	JD.....	130,768	1,569,220	02/21/2017.	12/01/2040.
16772P	CJ	3	Chicago IL Transit Auth Rev TxbI-Ref-Ser.....	.....	.....1	1.C FE.....	750,000	102.560	769,200	750,000	750,000	.....	.....	.....	.....	.....	.....1.838	1.838	JD.....	1,149	3,370	08/28/2020.	12/01/2023.
16772P	CQ	7	Chicago IL Transit Auth Rev TxbI-Ref-Ser.....	.....	.....1	1.C FE.....	3,750,000	106.244	3,984,150	3,750,000	3,750,000	.....	.....	.....	.....	.....	.....3.052	3.052	JD.....	9,538	27,977	08/28/2020.	12/01/2029.
186352	SL	5	Cleveland OH Airport Sys Rev TxbI-Ref-Se.....	.....	.....1	1.G FE.....	4,337,366	102.932	4,446,662	4,320,000	4,334,890	.....	.....(1,909)	.....	.....	.....	.....2.742	2.688	JJ.....	59,227	88,841	09/18/2019.	01/01/2028.
186352	SM	3	Cleveland OH Airport Sys Rev TxbI-Ref-Se.....	.....	.....	1.G FE.....	3,499,000	102.909	3,600,786	3,499,000	3,499,000	.....	.....	.....	.....	.....	.....2.792	2.792	JJ.....	48,846	73,269	09/18/2019.	01/01/2029.

SCHEDULE D - PART 1

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

E10.2

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification	Description			Code	F o r e i g n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
186352	SN 1	Cleveland OH Airport Sys Rev Txbl-Ref-Se.....			.....	.....	1.G FE.....	7,606,000	102.817	7,820,261	7,606,000	7,606,000					2.832	2.832	JJ.....	107,701	161,551	09/18/2019.	01/01/2030.
186352	SP 6	Cleveland OH Airport Sys Rev Txbl-Ref-Se.....			.....	.....	1.G FE.....	5,992,000	103.200	6,183,744	5,992,000	5,992,000					2.882	2.882	JJ.....	86,345	129,517	09/18/2019.	01/01/2031.
19954K	AQ 4	Columbus OH Regional Airport Txbl.....			.....	.....2	1.G FE.....	400,000	101.474	405,896	400,000	400,000					4.059	4.059	JD.....	722	16,236	04/18/2019.	12/15/2039.
19954K	AR 2	Columbus OH Regional Airport Txbl.....			.....	.....2	1.G FE.....	250,000	101.134	252,835	250,000	250,000					4.199	4.199	JD.....	467	10,498	04/18/2019.	12/15/2048.
20281P	CS 9	Commonwealth PA Fin Auth Rev Bld Amer Bd.....			.....	.....1	1.E FE.....	8,145,000	109.026	8,880,168	8,145,000	8,145,000					5.653	5.653	JD.....	38,370	460,437	11/04/2009.	06/01/2024.
20281P	CT 7	Commonwealth PA Fin Auth Rev Bld Amer Bd.....			.....	.....1	1.E FE.....	4,188,713	138.442	4,672,418	3,375,000	4,027,715		(22,050)			6.218	4.644	JD.....	17,488	209,858	05/01/2012.	06/01/2039.
20281P	KG 6	Commonwealth PA Fin Auth Rev Txbl Ser A.....			.....	.....	1.E FE.....	10,000,000	122.129	12,212,900	10,000,000	10,000,000					4.144	4.144	JD.....	34,533	414,400	10/20/2016.	06/01/2038.
20281P	KL 5	Commonwealth PA Fin Auth Rev Bd Ser A.....			.....	.....	1.E FE.....	5,000,000	117.599	5,879,950	5,000,000	5,000,000					4.014	4.014	JD.....	16,725	200,700	10/20/2016.	06/01/2033.
20281P	KW 1	Commonwealth PA Fin Auth Rev Txbl Ser A.....			.....	.....	1.E FE.....	7,555,930	117.964	8,913,277	7,555,930	7,555,930					3.807	3.807	JD.....	23,971	287,654	05/09/2019.	06/01/2041.
235036	4R 8	Dallas-Ft Worth Intl Arpt Rev Txbl Ref S.....			.....	.....2	1.E FE.....	3,705,000	106.669	3,952,086	3,705,000	3,705,000					2.554	2.554	MN.....	15,771	94,626	08/08/2019.	11/01/2030.
235036	4S 6	Dallas-Ft Worth Intl Arpt Rev Txbl Ref S.....			.....	.....2	1.E FE.....	4,460,000	106.293	4,740,668	4,460,000	4,460,000					2.624	2.624	MN.....	19,505	117,030	08/08/2019.	11/01/2031.
235036	4V 9	Dallas-Ft Worth Intl Arpt Rev Txbl Ref S.....			.....	.....2	1.E FE.....	9,930,000	105.256	10,451,921	9,930,000	9,930,000					3.344	3.344	MN.....	55,343	332,059	08/08/2019.	11/01/2045.
235036	4X 5	Dallas-Ft Worth Intl Arpt Rev Txbl Ref S.....			.....	.....	1.E FE.....	2,000,000	106.953	2,139,060	2,000,000	2,000,000					3.144	3.144	MN.....	10,480	62,880	08/08/2019.	11/01/2045.
235241	VR 4	Dallas TX Area Rapid Tr Rev Txbl Ref.....			.....	.....1	1.C FE.....	840,000	103.535	869,694	840,000	840,000					2.378	2.378	JD.....	2,386		10/30/2020.	12/01/2033.
249182	LP 9	Denver City & Cnty Co Arpt Rev AMT Tax E.....			.....	.....2	1.F FE.....	22,720,090	110.889	25,504,470	23,000,000	22,730,620		5,118			4.000	4.071	JD.....	76,667	920,000	08/15/2018.	12/01/2048.
249182	PV 2	Denver City & Cnty Co Arpt Rev Txbl-Ref.....			.....	.....1	1.E FE.....	2,978,000	102.331	3,047,417	2,978,000	2,978,000					2.617	2.617	MN.....	13,639		10/16/2020.	11/15/2033.
249218	AK 4	Denver CO Pub Schs Rev Taxable Ser B.....			.....	.....	1.C FE.....	6,762,500	151.023	7,551,150	5,000,000	6,549,900		(60,479)			7.017	4.403	JD.....	15,593	350,850	04/04/2017.	12/15/2037.
254845	RM 4	Dist of Columbia WTR & SWR Taxable Ref S.....			.....	.....2	1.C FE.....	6,000,000	107.035	6,422,100	6,000,000	6,000,000					3.207	3.207	AO.....	48,105	173,713	10/09/2019.	10/01/2048.
31359Y	DZ 7	FNMA Strips.....			@.....	.....	1.A.....	5,006,965	89.486	13,870,253	15,500,000	9,830,319		491,814				5.199	N/A.....			11/08/2007.	11/15/2029.
345105	JG 6	Foothill Estrn Transprt'n Txbl Toll Road.....			.....	.....1	1.F FE.....	3,465,000	106.747	3,698,784	3,465,000	3,465,000					3.924	3.924	JJ.....	62,696	77,803	12/11/2019.	01/15/2053.
38611T	DL 8	Grand Parkway Trans Corp Txbl-Ref-Sub Ti.....			.....	.....1	1.C FE.....	6,250,000	104.581	6,536,313	6,250,000	6,250,000					3.236	3.236	AO.....	50,563	120,226	02/12/2020.	10/01/2052.
403720	GT 6	Gwinnett Cnty GA Dev Auth Rev Txbl Gwin.....			.....	.....2	1.A FE.....	1,876,331	115.604	2,167,575	1,875,000	1,876,105		(121)			4.060	4.051	MS.....	25,375	76,125	07/25/2018.	09/01/2036.
403720	GU 3	Gwinnett Cnty GA Dev Auth Rev Gwinnett C.....			.....	.....2	1.A FE.....	1,999,680	115.238	2,304,760	2,000,000	1,999,764		10			4.070	4.071	MS.....	27,133	81,400	07/25/2018.	09/01/2037.
403720	GV 1	Gwinnett Cnty GA Dev Auth Rev Gwinnett C.....			.....	.....2	1.A FE.....	1,999,680	115.128	2,302,560	2,000,000	1,999,763		9			4.090	4.091	MS.....	27,267	81,800	07/25/2018.	09/01/2038.
403720	GW 9	Gwinnett Cnty GA Dev Auth Rev Gwinnett C.....			.....	.....2	1.A FE.....	1,999,660	114.823	2,296,460	2,000,000	1,999,743		9			4.100	4.101	MS.....	27,333	82,000	07/25/2018.	09/01/2039.
403720	GX 7	Gwinnett Cnty GA Dev Auth Rev Gwinnett C.....			.....	.....2	1.A FE.....	1,999,660	114.546	2,290,920	2,000,000	1,999,742		8			4.110	4.111	MS.....	27,400	82,200	07/25/2018.	09/01/2040.
41978C	AJ 4	Hawaii Airports Sys Rev Txbl Ser A.....			.....	.....	1.F FE.....	1,510,000	107.003	1,615,745	1,510,000	1,510,000					3.125	3.125	JJ.....	23,594	47,188	07/13/2017.	07/01/2026.
41978C	AM 7	Hawaii Airports Sys Rev Txbl Ser A.....			.....	.....2	1.F FE.....	1,250,000	107.001	1,337,513	1,250,000	1,250,000					3.475	3.475	JJ.....	21,719	43,438	07/13/2017.	07/01/2029.
41978C	AN 5	Hawaii Airports Sys Rev Txbl Ser A.....			.....	.....2	1.F FE.....	1,675,000	107.085	1,793,674	1,675,000	1,675,000					3.575	3.575	JJ.....	29,941	59,881	07/13/2017.	07/01/2030.
41978C	AP 0	Hawaii Airports Sys Rev Txbl Ser A.....			.....	.....2	1.F FE.....	1,500,000	106.975	1,604,625	1,500,000	1,500,000					3.675	3.675	JJ.....	27,563	55,125	07/13/2017.	07/01/2031.
41978C	AQ 8	Hawaii Airports Sys Rev Txbl Ser A.....			.....	.....2	1.F FE.....	1,500,000	106.956	1,604,340	1,500,000	1,500,000					3.775	3.775	JJ.....	28,313	56,625	07/13/2017.	07/01/2032.
432275	AG 0	Hillsborough Cnty Fl Aviation Txbl Tampa.....			.....	.....	1.G FE.....	5,000,000	107.403	5,370,150	5,000,000	5,000,000					3.901	3.901	AO.....	48,763	195,050	08/19/2015.	10/01/2024.
432275	AH 8	Hillsborough Cnty Fl Aviation Txbl Tampa.....			.....	.....	1.G FE.....	3,880,000	109.204	4,237,115	3,880,000	3,880,000					3.981	3.981	AO.....	38,616	154,463	08/19/2015.	10/01/2025.
432275	AJ 4	Hillsborough Cnty Fl Aviation Txbl Tampa.....			.....	.....2	1.G FE.....	7,500,000	108.887	8,166,525	7,500,000	7,500,000					4.151	4.151	AO.....	77,831	311,325	08/19/2015.	10/01/2026.
432275	AP 0	Hillsborough Cnty Fl Aviation Txbl Tampa.....			.....	.....2	1.G FE.....	1,505,000	108.655	1,635,258	1,505,000	1,505,000					5.170	5.170	AO.....	19,452	77,809	08/19/2015.	10/01/2035.
432275	AQ 8	Hillsborough Cnty Fl Aviation Txbl Tampa.....			.....	.....2	1.G FE.....	5,000,000	108.204	5,410,200	5,000,000	5,000,000					5.250	5.250	AO.....	65,625	262,500	08/19/2015.	10/01/2041.
442349	EK 8	Houston TX Arpt Sys Rev Txbl Ref Ser C.....			.....	.....	1.F FE.....	830,000	100.346	832,872	830,000	830,000					1.054	1.054	JJ.....	1,725		09/18/2020.	07/01/2023.
44244C	TQ 0	Houston TX Util Sys Rev Txbl Ref 1st Lie.....			.....	.....2	1.C FE.....	7,500,000	118.432	8,882,400	7,500,000	7,500,000					3.973	3.973	MN.....	38,075	297,975	08/08/2018.	11/15/2031.
44244C	TT 4	Houston TX Util Sys Rev Txbl Ref 1st Lie.....			.....	.....2	1.C FE.....	3,000,000	117.224	3,516,720	3,000,000	3,000,000					4.172	4.172	MN.....	15,993	125,160	08/08/2018.	11/15/2038.

SCHEDULE D - PART 1

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

E10.3

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates			
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
44244C	XU	6	Houston TX Util Sys Rev Txbl Ref 1st Lie.....	.....	..	.....2	1.C FE.....	5,725,000	...107.085	6,130,616	5,725,000	5,725,000	.....	.....	.....	.....	.....	.....2.355	2.355	MN.....	17,227	134,824	08/21/2019.	11/15/2030.
44244C	XV	4	Houston TX Util Sys Rev Txbl Ref 1st Lie.....	.....	..	.....2	1.C FE.....	17,175,000	...107.462	18,456,599	17,175,000	17,175,000	.....	.....	.....	.....	.....	.....2.455	2.455	MN.....	53,877	421,646	08/21/2019.	11/15/2031.
44244C	XW	2	Houston TX Util Sys Rev Txbl Ref 1st Lie.....	.....	..	.....2	1.C FE.....	4,007,500	...107.466	4,306,700	4,007,500	4,007,500	.....	.....	.....	.....	.....	.....2.505	2.505	MN.....	12,827	100,388	08/21/2019.	11/15/2032.
45174X	AA	0	IHC Health Services Inc Sec Nt.....	.....	..	.....1	1.B FE.....	27,100,000	...129.912	35,206,017	27,100,000	27,100,000	.....	.....	.....	.....	.....	.....4.131	4.131	MN.....	143,047	1,119,501	06/26/2018.	05/15/2048.
452024	GT	3	Illinois Mun Elec Agy Supp Rev Bld Amer.....	.....	..	.....1	1.E FE.....	21,304,740	...136.782	23,252,940	17,000,000	20,684,081	.....	.....(180,903)	.....	.....	.....	.....6.832	4.710	FA.....	483,933	1,161,440	05/02/2017.	02/01/2035.
452252	FH	7	Illinois St Toll Hwy Auth Rev Bld Amer B.....	.....	..	.....1	1.D FE.....	2,500,000	...144.512	3,612,800	2,500,000	2,500,000	.....	.....	.....	.....	.....	.....6.184	6.184	JJ.....	77,300	154,600	05/12/2009.	01/01/2034.
452252	FK	0	Illinois St Toll Hwy Auth Rev Bld Amer B.....	.....	..	.....1	1.D FE.....	11,799,404	...144.258	15,038,897	10,425,000	11,580,629	.....	.....(60,829)	.....	.....	.....	.....5.851	4.726	JD.....	50,831	609,967	02/03/2017.	12/01/2034.
463632	4P	1	Irvin Ranch CA Wtr Dist Rev Taxable Ser.....	.....	..	.....1	1.A FE.....	22,204,304	...157.099	26,235,533	16,700,000	21,589,284	.....	.....(158,613)	.....	.....	.....	.....6.622	4.364	MN.....	184,312	1,105,874	04/03/2017.	05/01/2040.
47770V	AY	6	JobsOH Beverage System Rev Stwd Liq Prof.....	.....	..	.....1	1.D FE.....	18,000,000	...115.047	20,708,460	18,000,000	18,000,000	.....	.....	.....	.....	.....	.....3.985	3.985	JJ.....	358,650	717,300	01/29/2013.	01/01/2029.
47770V	BQ	2	JobsOH Beverage System Rev Stwd Liq Prof.....	.....	..	.....1	1.D FE.....	4,500,000	...107.866	4,853,970	4,500,000	4,500,000	.....	.....	.....	.....	.....	.....2.833	2.833	JJ.....	63,743	51,702	01/24/2020.	01/01/2038.
485429	Z7	2	Kansas St Dev Fin Auth Rev Txbl Ser H.....	.....	..	.....1	1.E FE.....	23,004,712	...135.946	32,633,837	24,005,000	23,091,421	.....	.....18,452	.....	.....	.....	.....4.927	5.205	AO.....	249,687	1,182,726	10/01/2015.	04/15/2045.
487312	AD	2	Keenan Ft Detrick Energy REV Sr Nt.....	.....	..	.....1	1.D FE.....	3,066,280	...104.362	3,130,869	3,000,000	3,064,371	.....	.....(1,285)	.....	.....	.....	.....4.166	4.035	MN.....	15,970	124,980	06/05/2019.	11/15/2048.
490728	C3	4	Kent OH St Univ Rev Txbl Ref Kent St Uni.....	.....	..	.....2	1.E FE.....	3,600,000	...105.728	3,806,208	3,600,000	3,600,000	.....	.....	.....	.....	.....	.....3.333	3.333	MN.....	19,998	90,658	01/16/2020.	05/01/2040.
490728	C4	2	Kent OH St Univ Rev Txbl Ref Kent St Uni.....	.....	..	.....2	1.E FE.....	3,600,000	...104.683	3,768,588	3,600,000	3,600,000	.....	.....	.....	.....	.....	.....3.383	3.383	MN.....	20,298	92,018	01/16/2020.	05/01/2042.
49151F	NT	3	Kentucky ST Prop & Bldgs Rev Bld Amer Bd.....	.....	..	.....	1.E FE.....	1,230,200	...131.475	1,314,750	1,000,000	1,168,941	.....	.....(13,918)	.....	.....	.....	.....5.921	3.841	MN.....	9,868	59,210	04/06/2016.	11/01/2030.
49151F	QY	9	Kentucky ST Prop & Bldgs Rev Bld Amer Bd.....	.....	..	.....	1.E FE.....	11,224,800	...129.811	11,682,990	9,000,000	10,567,724	.....	.....(149,315)	.....	.....	.....	.....6.573	4.141	FA.....	246,488	591,570	03/29/2016.	08/01/2029.
516391	DU	0	Lansing Michigan Brd Wtr Lt Ut Txbl Ref.....	.....	..	.....1	1.D FE.....	3,460,000	...110.750	3,831,950	3,460,000	3,460,000	.....	.....	.....	.....	.....	.....3.525	3.525	JJ.....	60,983	65,048	12/13/2019.	07/01/2041.
51771F	AU	0	Las Vegas Convtm & Vistrs Rev Series B.....	.....	..	.....2	1.F FE.....	17,073,749	...109.145	18,899,548	17,316,000	17,082,196	.....	.....4,281	.....	.....	.....	.....4.000	4.081	JJ.....	346,320	692,640	09/14/2018.	07/01/2049.
544435	C3	2	Los Angeles CA Dep of Arpts Bld Amer Bd.....	.....	..	.....1	1.D FE.....	7,041,503	...135.594	7,247,499	5,345,000	6,863,429	.....	.....(53,279)	.....	.....	.....	.....6.582	4.325	MN.....	44,953	351,808	06/15/2017.	05/15/2039.
57563R	QK	8	Massachusetts Educ Fin Rev Txbl Ser A.....	.....	..	.....2	1.C FE.....	6,850,000	...107.531	7,365,874	6,850,000	6,850,000	.....	.....	.....	.....	.....	.....3.775	3.775	JJ.....	129,294	271,517	05/03/2019.	07/01/2035.
576000	XQ	1	Massachusetts St Sch Bldg Rev Txbl-Ref-S.....	.....	..	.....2	1.C FE.....	5,906,150	...107.574	6,353,482	5,906,150	5,906,150	.....	.....	.....	.....	.....	.....3.395	3.395	AO.....	42,331	181,019	11/07/2019.	10/15/2040.
576051	WF	9	Mass State Water Authority Taxable Ref G.....	.....	..	.....2	1.B FE.....	1,310,000	...108.536	1,421,822	1,310,000	1,310,000	.....	.....	.....	.....	.....	.....2.553	2.553	FA.....	13,935	25,083	10/10/2019.	08/01/2032.
576051	WH	5	Mass State Water Authority Taxable Ref G.....	.....	..	.....2	1.B FE.....	3,302,500	...109.109	3,603,325	3,302,500	3,302,500	.....	.....	.....	.....	.....	.....2.723	2.723	FA.....	37,470	67,445	10/10/2019.	08/01/2034.
59164G	EW	8	Metro Wstwr Recl Dist Co Rev Txbl-Ref-S.....	.....	..	.....1	1.B FE.....	40,000	...108.489	43,396	40,000	40,000	.....	.....	.....	.....	.....	.....2.863	2.863	AO.....	286	926	11/15/2019.	04/01/2033.
59164G	EX	6	Metro Wstwr Recl Dist Co Rev Txbl-Ref-S.....	.....	..	.....2	1.B FE.....	6,110,000	...108.143	6,607,537	6,110,000	6,110,000	.....	.....	.....	.....	.....	.....2.913	2.913	AO.....	44,496	143,871	11/15/2019.	04/01/2034.
59164G	FA	5	Metro Wstwr Recl Dist Co Rev Txbl-Ref-S.....	.....	..	.....2	1.B FE.....	40,000	...106.745	42,698	40,000	40,000	.....	.....	.....	.....	.....	.....3.158	3.158	AO.....	316	1,021	11/15/2019.	04/01/2041.
592098	G5	0	Nashville & D Cnty TN Rev Bld Amer Bd Se.....	.....	..	.....1	1.C FE.....	5,000,000	...151.930	7,596,500	5,000,000	5,000,000	.....	.....	.....	.....	.....	.....6.568	6.568	JJ.....	164,200	328,400	12/09/2010.	07/01/2037.
59259Y	BY	4	Metropolitan Trans Auth NY Rev Bld Amer.....	.....	..	.....1	1.G FE.....	14,221,587	...130.518	18,122,424	13,885,000	14,160,796	.....	.....(7,321)	.....	.....	.....	.....6.668	6.484	MN.....	118,303	925,852	01/20/2010.	11/15/2039.
59259Y	CB	3	Metropolitan Trans Auth NY Rev Bld Amer.....	.....	..	.....1	1.G FE.....	5,000,000	...105.816	5,290,800	5,000,000	5,000,000	.....	.....	.....	.....	.....	.....5.654	5.654	MN.....	36,123	282,700	02/05/2010.	11/15/2022.
59259Y	CC	1	Metropolitan Trans Auth NY Rev Bld Amer.....	.....	..	.....1	1.G FE.....	9,000,000	...108.695	9,782,550	9,000,000	9,000,000	.....	.....	.....	.....	.....	.....5.754	5.754	MN.....	66,171	517,860	02/05/2010.	11/15/2023.
59259Y	CH	0	Metropolitan Trans Auth NY Rev Bld Amer.....	.....	..	.....1	1.G FE.....	6,000,000	...102.819	6,169,140	6,000,000	6,000,000	.....	.....	.....	.....	.....	.....5.554	5.554	MN.....	42,581	333,240	02/05/2010.	11/15/2021.
592643	AA	8	Metropolitan Washington DC Rev Bld Amer.....	.....	..	.....1	2.A FE.....	8,768,486	...177.312	11,658,264	6,575,000	8,566,638	.....	.....(35,763)	.....	.....	.....	.....7.462	5.294	AO.....	122,657	490,627	06/19/2014.	10/01/2046.
592643	BN	9	Metropolitan Washington DC Rev Bld Amer.....	.....	..	.....1	2.B FE.....	9,000,000	...171.595	15,443,550	9,000,000	9,000,000	.....	.....	.....	.....	.....	.....8.000	8.000	AO.....	180,000	720,000	05/18/2010.	10/01/2047.
59333P	2N	7	Miami-Dade Cnty FL Rev Txbl Ref Ser D.....	.....	..	.....2	1.F FE.....	2,500,000	...108.603	2,715,075	2,500,000	2,500,000	.....	.....	.....	.....	.....	.....3.454	3.454	AO.....	21,588	86,350	08/11/2017.	10/01/2030.
59333P	2Q	0	Miami-Dade Cnty FL Rev Txbl Ref Ser D.....	.....	..	.....2	1.F FE.....	3,000,000	...108.568	3,257,040	3,000,000	3,000,000	.....	.....	.....	.....	.....	.....3.554	3.554	AO.....	26,655	106,620	08/11/2017.	10/01/2032.
59333P	2S	6	Miami-Dade Cnty FL Rev Txbl Ref Ser D.....	.....	..	.....2	1.F FE.....	7,745,000	...108.480	8,401,776	7,745,000	7,745,000	.....	.....	.....	.....	.....	.....3.982	3.982	AO.....	77,101	308,406	08/11/2017.	10/01/2041.
59333P	3R	7	Miami-Dade Cnty FL Rev Txbl Ref Ser C.....	.....	..	.....2	1.F FE.....	3,750,000	...113.369	4,251,338	3,750,000	3,750,000	.....	.....	.....	.....	.....	.....3.862	3.862	AO.....	36,206	144,825	08/16/2018.	10/01/2029.
59333P	3U	0	Miami-Dade Cnty FL Rev Txbl Ref Ser C.....	.....	..	.....2	1.F FE.....	22,935,000	...112.101	25,710,364	22,935,000	22,935,000	.....	.....	.....	.....	.....	.....4.112	4.112	AO.....	235,772	943,08		

SCHEDULE D - PART 1

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

E10.4

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
59333P	5E	4	Miami-Dade Cnty FL Rev Txbl Ref Aviation.....	.....	..	.....	1.F FE.....	9,044,383	104.428	9,444,868	9,044,383	9,044,383	.....	.....	.....	.....	2.399	2.399	AO.....	54,244	224,207	08/23/2019.	10/01/2028.
59333P	5G	9	Miami-Dade Cnty FL Rev Txbl Ref Aviation.....	.....	..	.....2	1.F FE.....	14,287,000	102.449	14,636,889	14,287,000	14,287,000	.....	.....	.....	.....	2.529	2.529	AO.....	90,330	373,362	08/23/2019.	10/01/2030.
59333P	V7	0	Miami-Dade Cnty FL Rev Txbl Ref.....	.....	..	.....2	1.F FE.....	3,500,000	107.965	3,778,775	3,500,000	3,500,000	.....	.....	.....	.....	3.656	3.656	AO.....	31,990	127,960	08/04/2016.	10/01/2034.
59333P	V8	8	Miami-Dade Cnty FL Rev Txbl Ref.....	.....	..	.....2	1.F FE.....	7,750,000	107.424	8,325,360	7,750,000	7,750,000	.....	.....	.....	.....	3.706	3.706	AO.....	71,804	287,215	08/04/2016.	10/01/2035.
59333P	V9	6	Miami-Dade Cnty FL Rev Txbl Ref.....	.....	..	.....2	1.F FE.....	4,250,000	107.409	4,564,883	4,250,000	4,250,000	.....	.....	.....	.....	3.756	3.756	AO.....	39,908	159,630	08/04/2016.	10/01/2036.
59334D	LL	6	Miami Dade Cnty Wtr Sewer Rev Txbl Ref S.....	.....	..	.....	1.D FE.....	994,455	109.249	1,086,432	994,455	994,455	.....	.....	.....	.....	2.601	2.601	AO.....	6,466	23,351	10/24/2019.	10/01/2029.
59334D	LN	2	Miami Dade Cnty Wtr Sewer Rev Txbl Ref S.....	.....	..	.....2	1.D FE.....	1,944,513	108.537	2,110,516	1,944,513	1,944,513	.....	.....	.....	.....	2.841	2.841	AO.....	13,811	49,873	10/24/2019.	10/01/2031.
59334D	LP	7	Miami Dade Cnty Wtr Sewer Rev Txbl Ref S.....	.....	..	.....2	1.D FE.....	2,508,200	108.107	2,711,540	2,508,200	2,508,200	.....	.....	.....	.....	2.911	2.911	AO.....	18,253	65,915	10/24/2019.	10/01/2032.
59334D	LQ	5	Miami Dade Cnty Wtr Sewer Rev Txbl Ref S.....	.....	..	.....2	1.D FE.....	3,081,350	108.053	3,329,491	3,081,350	3,081,350	.....	.....	.....	.....	2.981	2.981	AO.....	22,964	82,925	10/24/2019.	10/01/2033.
59334D	LR	3	Miami Dade Cnty Wtr Sewer Rev Txbl Ref S.....	.....	..	.....2	1.D FE.....	766,440	107.802	826,238	766,440	766,440	.....	.....	.....	.....	3.011	3.011	AO.....	5,769	20,834	10/24/2019.	10/01/2034.
59447T	KA	0	Michigan St Fin Auth Rev Txbl Ref Ser C.....	.....	..	.....1	1.D FE.....	26,640,000	110.320	29,389,248	26,640,000	26,640,000	.....	.....	.....	.....	3.260	3.260	MN.....	144,744	868,464	07/29/2016.	11/01/2031.
59447T	KB	8	Michigan St Fin Auth Rev Txbl Ref Ser C.....	.....	..	.....1	1.D FE.....	7,000,000	113.348	7,934,360	7,000,000	7,000,000	.....	.....	.....	.....	3.585	3.585	MN.....	41,825	250,950	07/29/2016.	11/01/2035.
59447T	KN	2	Michigan St Fin Auth Rev Txbl Ref Ser C.....	.....	..	.....1	1.D FE.....	27,153,210	112.897	31,046,675	27,500,000	27,202,291	.....	19,564	.....	.....	3.610	3.723	MN.....	165,458	992,750	06/26/2018.	11/01/2032.
594615	HX	7	Michigan St Bldg Auth Rev Ser II Txbl Re.....	.....	..	.....1	1.D FE.....	5,990,000	100.684	6,030,972	5,990,000	5,990,000	.....	.....	.....	.....	2.132	2.132	AO.....	26,960	9,933	09/11/2020.	10/15/2034.
594698	QS	4	Michigan St Strategic Fd Rev Bds AMT-I-7.....	.....	..	.....2	1.F FE.....	14,524,311	118.978	17,546,875	14,748,000	14,539,899	.....	6,559	.....	.....	4.250	4.357	JD.....	1,741	626,790	01/11/2019.	12/31/2038.
594698	QU	9	Michigan St Strategic Fd Rev Bds AMT-I-7.....	.....	..	.....2	1.F FE.....	4,896,783	118.397	5,864,203	4,953,000	4,899,113	.....	966	.....	.....	4.500	4.570	JD.....	619	222,885	11/15/2018.	06/30/2048.
594712	UF	6	Michigan St Univ Rev Txbl Ref Ser A.....	.....	..	.....2	1.C FE.....	13,865,770	114.451	15,560,758	13,596,000	13,828,826	.....	(22,166)	.....	.....	4.496	4.255	FA.....	230,927	611,276	04/29/2019.	08/15/2048.
60636A	MS	9	Missouri St Hlth Educ Rev Txbl Ref Ser B.....	.....	..	.....	1.B FE.....	2,945,512	113.599	3,553,377	3,128,000	2,950,261	.....	3,260	.....	.....	3.086	3.385	MS.....	28,423	96,530	07/19/2019.	09/15/2051.
60636W	NT	8	Missouri St Hwys & Trans Rev Bld Amer Bd.....	.....	..	.....1	1.B FE.....	8,000,000	121.369	9,709,520	8,000,000	8,000,000	.....	.....	.....	.....	5.252	5.252	MN.....	70,027	420,160	09/16/2009.	05/01/2026.
626207	YM	0	Municipal Elec Auth GA Rev Bld Amer Bd.....	.....	..	.....1	1.F FE.....	5,106,764	154.564	7,584,455	4,907,000	5,096,973	.....	(1,325)	.....	.....	6.655	6.380	AO.....	81,640	326,561	04/29/2010.	04/01/2057.
631060	CU	2	Narragansett Bay RI Wtr Sys Re Txbl Ref.....	.....	..	.....1	1.D FE.....	3,120,000	103.202	3,219,902	3,120,000	3,120,000	.....	.....	.....	.....	2.344	2.344	MS.....	24,378	32,910	02/27/2020.	09/01/2033.
646139	X8	3	New Jersey St Tpk Auth Rev Bld Amer Bd S.....	.....	..	.....1	1.F FE.....	17,064,761	163.290	21,390,990	13,100,000	16,546,003	.....	(99,194)	.....	.....	7.102	5.001	JJ.....	465,181	930,362	09/22/2015.	01/01/2041.
64971M	S7	8	New York NYC Tran Fin Auth Rev Bld Amer.....	.....	..	.....1	1.A FE.....	6,000,000	139.402	8,364,120	6,000,000	6,000,000	.....	.....	.....	.....	5.467	5.467	MN.....	54,670	328,020	05/19/2010.	05/01/2036.
64971W	5F	3	NY City NY Trans Fin Auth Rev Txbl-Sub-S.....	.....	..	.....2	1.A FE.....	1,362,150	110.865	1,496,678	1,350,000	1,358,177	.....	(1,194)	.....	.....	3.430	3.319	FA.....	19,294	46,305	07/11/2017.	02/01/2029.
64971W	6E	5	NY City NY Trans Fin Auth Rev Txbl-Sub-S.....	.....	..	.....2	1.A FE.....	12,825,000	110.014	14,109,296	12,825,000	12,825,000	.....	.....	.....	.....	3.110	3.110	MN.....	66,476	398,858	06/22/2017.	05/01/2028.
64971W	6F	2	NY City NY Trans Fin Auth Rev Txbl-Sub-S.....	.....	..	.....1	1.A FE.....	11,285,000	109.948	12,407,632	11,285,000	11,285,000	.....	.....	.....	.....	3.210	3.210	MN.....	60,375	362,249	06/22/2017.	05/01/2029.
64971X	BC	1	NY City Tran Fin Auth Rev Txbl Sub Ser A.....	.....	..	.....2	1.A FE.....	10,621,281	111.072	11,801,400	10,625,000	10,621,916	.....	237	.....	.....	3.530	3.533	FA.....	156,276	375,063	08/09/2017.	08/01/2031.
64985H	ZC	4	New York St Envrmmntl Facs Rev Txbl Ser.....	.....	..	.....2	1.A FE.....	1,000,000	111.047	1,110,470	1,000,000	1,000,000	.....	.....	.....	.....	3.061	3.061	JJ.....	14,115	30,610	10/19/2017.	01/15/2028.
64985H	ZD	2	New York St Envrmmntl Facs Rev Txbl Ser.....	.....	..	.....2	1.A FE.....	1,285,000	111.055	1,427,057	1,285,000	1,285,000	.....	.....	.....	.....	3.161	3.161	JJ.....	18,730	40,619	10/19/2017.	01/15/2029.
64985H	ZE	0	New York St Envrmmntl Facs Rev Txbl Ser.....	.....	..	.....2	1.A FE.....	570,000	111.347	634,678	570,000	570,000	.....	.....	.....	.....	3.261	3.261	JJ.....	8,571	18,588	10/19/2017.	01/15/2030.
64985T	BH	3	New York St Urban Dev Corp Rev Txbl Ref.....	.....	..	.....1	1.C FE.....	6,590,926	107.401	7,082,049	6,594,025	6,591,033	.....	107	.....	.....	2.910	2.914	MS.....	56,500	167,900	10/25/2019.	03/15/2033.
64986D	EL	5	New York St Envrmmntl Facs Rev Txbl Ref.....	.....	..	.....2	1.A FE.....	6,640,000	111.910	7,430,824	6,640,000	6,640,000	.....	.....	.....	.....	3.266	3.266	JD.....	9,638	216,862	04/06/2017.	06/15/2028.
64986D	EM	3	New York St Envrmmntl Facs Rev Txbl Ref.....	.....	..	.....2	1.A FE.....	5,595,000	111.921	6,261,980	5,595,000	5,595,000	.....	.....	.....	.....	3.366	3.366	JD.....	8,370	188,328	04/06/2017.	06/15/2029.
64986D	EN	1	New York St Envrmmntl Facs Rev Txbl Ref.....	.....	..	.....2	1.A FE.....	2,520,000	112.492	2,834,798	2,520,000	2,520,000	.....	.....	.....	.....	3.516	3.516	JD.....	3,938	88,603	04/06/2017.	06/15/2030.
64990C	ZW	4	New York St Dorm Auth Rev Txbl NY Univ S.....	.....	..	.....1	1.D FE.....	1,500,000	110.719	1,660,785	1,500,000	1,500,000	.....	.....	.....	.....	3.998	3.998	JJ.....	29,985	59,970	05/17/2017.	07/01/2039.
64990G	A5	1	NY DORM AUTH-B-TXBL DASNY-B-TXBL-REF-REV.....	.....	..	.....	1.D FE.....	7,889,000	100.720	7,945,801	7,889,000	7,889,000	.....	.....	.....	.....	2.219	2.219	JJ.....	87,528	53,976	02/26/2020.	07/01/2035.
64990G	GK	2	New York St Dorm Auth Rev Txbl Montefior.....	.....	..	.....2	1.F FE.....	4,577,000	112.801	5,188,846	4,600,000	4,577,861	.....	369	.....	.....	4.946	4.978	FA.....	94,798	227,516	07/27/2018.	08/01/2048.
650009	S5	3	New York St Twy Auth Gen Rev Txbl Ref Se.....	.....	..	.....1	1.F FE.....	11,805,000	108.418	12,798,745	11,805,000	11,805,000	.....	.....	.....	.....	2.900	2.900	JJ.....	171,173	229,181	10/18/2019.	01/01/2035.
650035	6A	1	New York St Urban Dev Corp Rev Txbl Ref.....	.....	..	.....2	1.B FE.....	7,284,657	111.761	8,127,021	7,271,786	7,280,902	.....	(1,194)	.....	.....	3.420	3.399	MS.....	73,227	248,695	12/14/2017.	03/15/2031.
650035	6B	9	New York St Urban Dev Corp Rev Txbl Ref.....	.....	..	.....2	1.B FE.....	7,518,209	110.731	8,310,362	7,505,000	7,514,355	.....	(1,223)	.....	.....	3.470	3.449	MS.....	76,680	260,424	12/14/2017.	03/15/2032.

SCHEDULE D - PART 1

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

E10.5

1			2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
650035	8W	1	New York St Urban Dev Corp Rev Txbl-St P.....	.....	.....	.....	.....2	1.C FE.....	5,542,779	114.877	6,381,417	5,555,000	5,544,499	.....	661	.....	.....	3.900	3.920	MS.....	63,790	216,645	01/09/2019.	03/15/2033.
66285W	YA	8	North Texas Tollway Auth Rev Ref.....	.....	.....	.....	.....2	1.F FE.....	2,272,906	114.704	2,638,192	2,300,000	2,273,793	.....	475	.....	.....	4.250	4.321	JJ.....	48,875	97,750	10/12/2018.	01/01/2049.
665250	BW	5	Northern IL Mun Pwr Agv Rev Bld Amer Bds.....	.....	.....	.....	.....1	1.G FE.....	12,011,477	142.071	14,192,893	9,990,000	11,755,355	.....	(57,397)	.....	.....	6.859	5.321	JJ.....	342,607	685,214	01/15/2016.	01/01/2039.
677555	XD	1	Ohio St Econ Development Rev Txbl Ohio E.....	.....	.....	.....	.....1	1.B FE.....	760,000	102.160	776,416	760,000	760,000	.....	.....	.....	.....	5.540	5.540	MJSD.	3,509	42,104	11/17/2005.	12/01/2021.
677561	JU	7	Ohio St Hosp Fac Rev Txbl Ref Cleve Clin.....	.....	.....	.....	.....1	1.C FE.....	7,200,000	117.738	8,477,136	7,200,000	7,200,000	.....	.....	.....	.....	3.700	3.700	JJ.....	133,200	266,400	08/09/2017.	01/01/2043.
67760H	NB	3	Ohio St Tpk Commn Rev Ref Ser A.....	.....	.....	.....	.....2	1.E FE.....	7,788,238	101.928	7,873,938	7,725,000	7,783,460	.....	(4,777)	.....	.....	3.216	3.120	FA.....	93,854	125,598	02/13/2020.	02/15/2048.
677632	G9	6	Ohio St Univ Gen Rcpts Rev Txbl Ser A.....	.....	.....	.....	.....1	1.C FE.....	18,611,418	130.238	24,224,268	18,600,000	18,611,159	.....	(137)	.....	.....	4.048	4.045	JD.....	62,744	752,928	04/19/2017.	12/01/2056.
677704	F9	4	Ohio Univ Gen Rcpts Athens Rev Txbl Ref.....	.....	.....	.....	.....2	1.E FE.....	11,005,000	97.381	10,716,779	11,005,000	11,005,000	.....	.....	.....	.....	3.024	3.024	JD.....	27,733	221,861	02/26/2020.	12/01/2050.
68608W	AH	5	OR St Univ Gen Rev Txbl.....	.....	.....	.....	.....2	1.D FE.....	23,678,250	105.923	26,480,750	25,000,000	23,744,275	.....	23,493	.....	.....	3.750	4.050	AO.....	234,375	937,500	02/07/2018.	04/01/2049.
68608W	AK	8	OR St Univ Gen Rev Txbl.....	.....	.....	.....	.....2	1.D FE.....	2,927,000	109.516	3,205,533	2,927,000	2,927,000	.....	.....	.....	.....	4.052	4.052	AO.....	29,651	118,602	04/10/2019.	04/01/2052.
70917S	5F	6	PA Hgr Ed Facs Auth Rev Txbl Ref Ser B.....	.....	.....	.....	.....2	1.B FE.....	4,154,000	106.710	4,432,733	4,154,000	4,154,000	.....	.....	.....	.....	2.972	2.972	FA.....	46,639	123,800	08/07/2019.	08/15/2045.
709223	A2	7	Pennsylvania St Tpk Commn Rev Bld Amer B.....	.....	.....	.....	.....1	1.E FE.....	10,000,000	151.536	15,153,600	10,000,000	10,000,000	.....	.....	.....	.....	5.511	5.511	JD.....	45,925	551,100	08/31/2010.	12/01/2045.
709223	VZ	1	Pennsylvania St Tpk Commn Rev Bld Amer B.....	.....	.....	.....	.....1	1.E FE.....	5,254,924	153.117	6,316,076	4,125,000	5,131,866	.....	(34,252)	.....	.....	6.105	4.219	JD.....	20,986	251,831	03/10/2017.	12/01/2039.
709235	Q2	4	Pennsylvania St Univ Rev Txbl Ref Ser B.....	.....	.....	.....	.....1	1.C FE.....	5,265,000	104.979	5,527,144	5,265,000	5,265,000	.....	.....	.....	.....	2.758	2.758	MS.....	48,403	72,201	02/05/2020.	09/01/2040.
717893	L2	5	Philadelphia PA Wtr & Wst Rev Txbl Ref S.....	.....	.....	.....	.....2	1.E FE.....	1,000,000	112.985	1,129,850	1,000,000	1,000,000	.....	.....	.....	.....	4.189	4.189	AO.....	10,473	41,890	02/14/2019.	10/01/2037.
717893	L3	3	Philadelphia PA Wtr & Wst Rev Txbl Ref S.....	.....	.....	.....	.....2	1.E FE.....	1,151,537	112.958	1,299,017	1,150,000	1,151,305	.....	(121)	.....	.....	4.289	4.273	AO.....	12,331	49,324	02/21/2019.	10/01/2040.
73358W	CW	2	Port Auth NY & NJ Rev Taxable Cons-164th.....	.....	.....	.....	.....1	1.D FE.....	3,010,001	143.419	3,492,253	2,435,000	2,951,137	.....	(16,662)	.....	.....	5.647	4.078	MN.....	22,917	137,504	04/03/2017.	11/01/2040.
73358W	CX	0	Port Auth NY & NJ Rev Taxable-Cons 165th.....	.....	.....	.....	.....1	1.D FE.....	4,337,685	143.419	4,732,827	3,300,000	4,214,247	.....	(30,928)	.....	.....	5.647	3.668	MN.....	31,059	186,351	10/04/2016.	11/01/2040.
73358W	EK	6	Port Auth NY & NJ Rev Cons 168th.....	.....	.....	.....	.....1	1.D FE.....	6,150,000	139.252	8,563,998	6,150,000	6,150,000	.....	.....	.....	.....	4.926	4.926	AO.....	75,737	302,949	09/27/2011.	10/01/2051.
73358W	F8	2	Port Auth NY & NJ Rev Txbl Ref Consol Bo.....	.....	.....	.....	.....1	1.D FE.....	34,556,042	127.344	43,806,336	34,400,000	34,549,773	.....	(1,697)	.....	.....	4.229	4.206	AO.....	307,119	1,454,776	05/03/2017.	10/15/2057.
73358W	RP	1	Port Auth NY & NJ Rev Transportation.....	.....	.....	.....	.....1	1.D FE.....	11,985,489	136.661	15,982,504	11,695,000	11,964,600	.....	(5,999)	.....	.....	4.960	4.797	FA.....	241,697	580,072	04/19/2017.	08/01/2046.
73358W	X9	0	Port Auth NY & NJ Rev Txbl Consol 2 Hund.....	.....	.....	.....	.....1	1.D FE.....	7,200,000	121.739	8,765,208	7,200,000	7,200,000	.....	.....	.....	.....	4.031	4.031	MS.....	96,744	290,232	08/17/2018.	09/01/2048.
735240	S8	7	Port of Portland Airport Txbl-Port-Intl.....	.....	.....	.....	.....2	2.A FE.....	652,013	100.866	649,577	644,000	650,881	.....	(665)	.....	.....	4.237	4.087	JJ.....	13,643	27,286	04/24/2019.	07/01/2049.
756872	LE	5	Red River TX Edu Fin Corp Txbl Ref TCU P.....	.....	.....	.....	.....1	1.D FE.....	2,800,000	107.513	3,010,364	2,800,000	2,800,000	.....	.....	.....	.....	3.317	3.317	MS.....	27,347	58,048	01/16/2020.	03/15/2040.
769036	BT	0	Riverside CA Pension Oblig Txbl Ser A.....	.....	.....	.....	.....2	1.D FE.....	12,000,000	107.379	12,885,480	12,000,000	12,000,000	.....	.....	.....	.....	3.857	3.857	JD.....	38,570	218,563	06/05/2020.	06/01/2045.
76913C	BF	5	County of Riverside CA Pension Oblig Txb.....	.....	.....	.....	.....1	1.F FE.....	5,000,000	110.466	5,523,300	5,000,000	5,000,000	.....	.....	.....	.....	3.818	3.818	FA.....	72,118	52,498	04/23/2020.	02/15/2038.
783186	UF	4	Rutgers NJ State University Txbl Ref Ser.....	.....	.....	.....	.....1	1.E FE.....	5,620,000	107.887	6,063,249	5,620,000	5,620,000	.....	.....	.....	.....	2.638	2.638	MN.....	24,709	151,138	10/18/2019.	05/01/2028.
783186	UG	2	Rutgers NJ State University Txbl Ref Ser.....	.....	.....	.....	.....1	1.E FE.....	3,750,000	108.026	4,050,975	3,750,000	3,750,000	.....	.....	.....	.....	2.688	2.688	MN.....	16,800	102,760	10/18/2019.	05/01/2029.
783186	UH	0	Rutgers NJ State University Txbl Ref Ser.....	.....	.....	.....	.....1	1.E FE.....	14,989,000	107.980	16,185,122	14,989,000	14,989,000	.....	.....	.....	.....	2.888	2.888	MN.....	72,147	441,299	10/18/2019.	05/01/2032.
783186	UJ	6	Rutgers NJ State University Txbl Ref Ser.....	.....	.....	.....	.....1	1.E FE.....	2,030,000	107.271	2,177,601	2,030,000	2,030,000	.....	.....	.....	.....	3.270	3.270	MN.....	11,064	67,672	10/18/2019.	05/01/2043.
79742G	AF	8	San Diego Cnty CA Refl Rev Arpt Auth Ref.....	.....	.....	.....	.....1	2.A FE.....	6,000,000	105.813	6,348,780	6,000,000	6,000,000	.....	.....	.....	.....	5.594	5.594	JJ.....	167,820	335,640	02/06/2014.	07/01/2043.
79765R	5B	1	San Francisco CA Sewer Rev Txbl Ref Ser.....	.....	.....	.....	.....2	1.D FE.....	4,615,000	106.862	4,931,681	4,615,000	4,615,000	.....	.....	.....	.....	3.473	3.473	MN.....	26,713	130,004	12/13/2019.	11/01/2043.
79765R	TK	5	San Francisco Cty&Cnty CA Rev Bld Amer B.....	.....	.....	.....	.....1	1.D FE.....	19,036,073	142.430	21,720,575	15,250,000	18,358,114	.....	(96,199)	.....	.....	6.000	4.443	MN.....	152,500	915,000	10/03/2012.	11/01/2040.
837151	JB	6	South Carolina Pub Svc AuthRev Ser C.....	.....	.....	.....	.....1	1.F FE.....	10,000,000	142.101	14,210,100	10,000,000	10,000,000	.....	.....	.....	.....	5.784	5.784	JD.....	48,200	578,400	08/08/2013.	12/01/2041.
85732P	CE	8	State Pub Sch Bldg Auth PA Rev Const Bds.....	.....	.....	.....	.....1	1.E FE.....	1,326,996	124.006	1,488,072	1,200,000	1,296,637	.....	(9,143)	.....	.....	5.088	3.984	MS.....	17,978	61,056	06/28/2017.	09/15/2029.
873519	ML	3	Tacoma WA Elec Sys Rev Bld Amer Bd.....	.....	.....	.....	.....1	1.D FE.....	8,421,225	143.788	10,784,100	7,500,000	8,208,911	.....	(34,229)	.....	.....	5.966	5.018	JJ.....	223,725	447,450	10/08/2013.	01/01/2035.
875301	HT	3	Tampa-Hillsborough Cnty FL Rev Txbl-Ref.....	.....	.....	.....	.....1	1.F FE.....	2,885,000	101.360	2,924,236	2,885,000	2,885,000	.....	.....	.....	.....	2.292	2.292	JJ.....	20,388	.....	08/27/2020.	07/01/2032.
875301	HU	0	Tampa-Hillsborough Cnty FL Rev Txbl-Ref.....	.....	.....	.....	.....1	1.F FE.....	6,190,000	101.400	6,276,660	6,190,000	6,190,000	.....	.....	.....	.....	2.392	2.392	JJ.....	45,653	.....	08/27/2020.	07/01/2033.
875301	HV	8	Tampa-Hillsborough Cnty FL Rev Txbl-Ref.....	.....	.....	.....	.....1	1.F FE.....	4,745,000	101.479	4,815,179	4,745,000	4,745,000	.....	.....	.....	.....	2.492	2.492	JJ.....	36,459	.....	08/27/2020.	07/01/2034.
88213A	NU	5	Texas A & M Univ Rev Txbl-Ser A.....	.....	.....	.....	.....2	1.A FE.....	3,085,000	118.473	3,654,892	3,085,000	3,085,000	.....	.....	.....	.....	3.573	3.573	MN.....	14,085	110,227	01/09/2019.	05/15/2030.

SCHEDULE D - PART 1

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
88213A	NX	9	Texas A & M Univ Rev TxbI-Ser A.....	.....	.....	.....	.....	2	1.A FE.....	1,011,913	116.923	1,183,159	1,011,913	1,011,913	.....	.....	.....	.....	3.803	3.803	MN.....	4,917	38,483	01/09/2019.	05/15/2033.
882667	AZ	1	Texas St Priv Actvty Bnd TXBL Tarrant Ex.....	.....	.....	.....	.....		2.B FE.....	10,000,000	114.017	11,401,700	10,000,000	10,000,000	.....	.....	.....	.....	3.922	3.922	JD.....	1,089	406,363	12/11/2019.	12/31/2049.
88283K	BL	1	Texas St Trans Comm Cen Rev TxbI Ref Fir.....	.....	.....	.....	.....	2	1.F FE.....	3,580,000	100.758	3,607,136	3,580,000	3,580,000	.....	.....	.....	.....	3.029	3.029	FA.....	40,966	48,195	02/21/2020.	08/15/2041.
899154	BC	1	Tulare Co Pensn TxbI TxbI Rev Bd.....	.....	.....	.....	.....	2	1.E FE.....	4,355,000	115.137	5,014,216	4,355,000	4,355,000	.....	.....	.....	.....	4.159	4.159	JD.....	15,094	181,124	06/01/2018.	06/01/2030.
899154	BF	4	Tulare Co Pensn TxbI TxbI Rev Bd.....	.....	.....	.....	.....	2	1.E FE.....	5,500,000	113.662	6,251,410	5,500,000	5,500,000	.....	.....	.....	.....	4.309	4.309	JD.....	19,750	236,995	06/01/2018.	06/01/2033.
914119	V6	6	University Cincinnati OH Rev TxbI Ref Se.....	.....	.....	.....	.....	2	1.D FE.....	2,416,000	106.194	2,565,647	2,416,000	2,416,000	.....	.....	.....	.....	2.983	2.983	JD.....	6,006	69,867	11/21/2019.	06/01/2034.
91412G	VC	6	Univ of Calif CA Rev TxbI Nts Ser AN.....	.....	.....	.....	.....	1	1.C FE.....	13,265,554	110.384	14,029,806	12,710,000	13,221,509	.....	(12,205)	.....	.....	4.765	4.485	MN.....	77,386	605,632	01/27/2017.	05/15/2044.
91417K	3C	3	University CO System Rev Ref TxbI Ser A.....	.....	.....	.....	.....		1.B FE.....	1,335,000	109.155	1,457,219	1,335,000	1,335,000	.....	.....	.....	.....	2.756	2.756	JD.....	3,066	36,793	07/10/2019.	06/01/2031.
91417K	3E	9	University CO System Rev Ref TxbI Ser A.....	.....	.....	.....	.....	1	1.B FE.....	2,000,000	109.566	2,191,320	2,000,000	2,000,000	.....	.....	.....	.....	2.856	2.856	JD.....	4,760	57,120	07/10/2019.	06/01/2033.
914245	BR	5	Univ of Deleware DE TxbI.....	.....	.....	.....	.....	1	1.B FE.....	8,000,000	133.406	10,672,480	8,000,000	8,000,000	.....	.....	.....	.....	4.221	4.221	MN.....	56,280	337,680	04/05/2018.	11/01/2058.
914639	KY	4	Univ of Nebraska NE Facs Corp TxbI Ref S.....	.....	.....	.....	.....		1.C FE.....	3,000,000	109.912	3,297,360	3,000,000	3,000,000	.....	.....	.....	.....	3.037	3.037	AO.....	22,778	85,289	10/11/2019.	10/01/2049.
914713	K6	8	University NC Chapel Hill Rev TxbI Ref.....	.....	.....	.....	.....	1	1.A FE.....	24,620,376	125.346	30,440,276	24,285,000	24,580,207	.....	(18,090)	.....	.....	3.847	3.725	JD.....	77,854	934,244	09/11/2018.	12/01/2034.
914713	P2	2	University NC Chapel Hill Rev TxbI Ref S.....	.....	.....	.....	.....		1.A FE.....	10,152,487	117.046	11,932,840	10,195,000	10,158,688	.....	1,703	.....	.....	3.327	3.356	JD.....	28,266	339,188	04/25/2017.	12/01/2036.
914805	EZ	5	University of Pittsburgh Rev Hgr Ed Tabl.....	.....	.....	.....	.....		1.B FE.....	1,400,000	114.593	1,604,302	1,400,000	1,400,000	.....	.....	.....	.....	3.277	3.277	MS.....	13,509	45,878	01/06/2017.	09/15/2028.
914805	FB	7	University of Pittsburgh Rev Hgr Ed TxbI.....	.....	.....	.....	.....		1.B FE.....	4,900,000	115.671	5,667,879	4,900,000	4,900,000	.....	.....	.....	.....	3.327	3.327	MS.....	48,001	163,023	01/06/2017.	09/15/2029.
914805	FC	5	University of Pittsburgh Rev Hgr Ed TxbI.....	.....	.....	.....	.....		1.B FE.....	740,000	117.267	867,776	740,000	740,000	.....	.....	.....	.....	3.427	3.427	MS.....	7,467	25,360	01/06/2017.	09/15/2030.
917565	LB	7	Utah Tran Auth Sales Tax Rev Bld Amer Bd.....	.....	.....	.....	.....	1	1.C FE.....	5,000,000	144.852	7,242,600	5,000,000	5,000,000	.....	.....	.....	.....	5.937	5.937	JD.....	13,193	296,850	05/13/2009.	06/15/2039.
917565	LK	7	Utah Tran Auth Sales Tax Rev Bld Amer Bd.....	.....	.....	.....	.....	1	1.E FE.....	10,000,000	142.724	14,272,400	10,000,000	10,000,000	.....	.....	.....	.....	5.705	5.705	JD.....	25,356	570,500	10/08/2010.	06/15/2040.
92778W	HG	4	Virginia St Clg Bldg Auth Ed TxbI-Ser B.....	.....	.....	.....	.....	2	1.B FE.....	1,251,997	117.892	1,467,755	1,245,000	1,250,671	.....	(621)	.....	.....	4.110	4.040	MS.....	17,057	51,170	11/27/2018.	09/01/2031.
92778W	HK	5	Virginia St Clg Bldg Auth Ed TxbI-Ser B.....	.....	.....	.....	.....	2	1.B FE.....	502,465	116.916	584,580	500,000	501,997	.....	(217)	.....	.....	4.260	4.199	MS.....	7,100	21,300	11/27/2018.	09/01/2034.
92778W	HZ	2	Virginia St Clg Bldg Auth Rev LBASS TxbI.....	.....	.....	.....	.....	2	1.B FE.....	9,731,687	115.803	11,325,533	9,780,000	9,732,790	.....	839	.....	.....	4.500	4.531	MS.....	146,700	440,100	11/06/2018.	09/01/2048.
92818N	HS	0	Virginia State Resources Auth TxbI Ref P.....	.....	.....	.....	.....	2	1.A FE.....	1,522,550	109.880	1,672,978	1,522,550	1,522,550	.....	.....	.....	.....	2.750	2.750	MN.....	6,978	39,660	10/30/2019.	11/01/2031.
92818N	HT	8	Virginia State Resources Auth TxbI Ref P.....	.....	.....	.....	.....	2	1.A FE.....	1,522,550	109.769	1,671,288	1,522,550	1,522,550	.....	.....	.....	.....	2.850	2.850	MN.....	7,232	41,103	10/30/2019.	11/01/2032.
92818N	HU	5	Virginia State Resources Auth TxbI Ref P.....	.....	.....	.....	.....	2	1.A FE.....	761,300	109.374	832,664	761,300	761,300	.....	.....	.....	.....	2.910	2.910	MN.....	3,692	20,985	10/30/2019.	11/01/2033.
956704	D2	3	West Virginia Univ Rev TxbI Ref Ser A.....	.....	.....	.....	.....	1	1.D FE.....	1,250,000	102.549	1,281,863	1,250,000	1,250,000	.....	.....	.....	.....	2.279	2.279	AO.....	7,122	15,906	02/27/2020.	10/01/2032.
956704	D3	1	West Virginia Univ Rev TxbI Ref Ser A.....	.....	.....	.....	.....	1	1.D FE.....	7,820,000	102.157	7,988,677	7,820,000	7,820,000	.....	.....	.....	.....	2.329	2.329	AO.....	45,532	101,688	02/27/2020.	10/01/2033.
956704	D4	9	West Virginia Univ Rev TxbI Ref Ser A.....	.....	.....	.....	.....	1	1.D FE.....	1,960,000	101.455	1,988,518	1,960,000	1,960,000	.....	.....	.....	.....	2.379	2.379	AO.....	11,657	26,034	02/27/2020.	10/01/2034.
958697	KZ	6	Western MN Mun Pwr Agy Rev TxbI Ref Ser.....	.....	.....	.....	.....	1	1.D FE.....	5,539,000	110.081	6,097,387	5,539,000	5,539,000	.....	.....	.....	.....	2.745	2.745	JJ.....	76,023	102,208	10/17/2019.	01/01/2033.
958697	LA	0	Western MN Mun Pwr Agy Rev TxbI Ref Ser.....	.....	.....	.....	.....	1	1.D FE.....	5,690,000	110.280	6,274,932	5,690,000	5,690,000	.....	.....	.....	.....	2.795	2.795	JJ.....	79,518	106,907	10/17/2019.	01/01/2034.
958697	LC	6	Western MN Mun Pwr Agy Rev TxbI Ref Ser.....	.....	.....	.....	.....	1	1.D FE.....	1,975,000	111.836	2,208,761	1,975,000	1,975,000	.....	.....	.....	.....	3.226	3.226	JJ.....	31,857	42,830	10/17/2019.	01/01/2046.
977100	EL	6	Wisconsin St Gen Fd Rev TxbI-Ref-Ser A.....	.....	.....	.....	.....	2	1.C FE.....	23,452,719	112.075	26,029,419	23,225,000	23,381,067	.....	(21,563)	.....	.....	3.954	3.833	MN.....	153,053	918,317	06/07/2017.	05/01/2036.
977100	GH	3	Wisconsin St Gen Fd Rev Ref Ser C.....	.....	.....	.....	.....		1.C FE.....	23,000,000	113.211	26,038,530	23,000,000	23,000,000	.....	.....	.....	.....	3.154	3.154	MN.....	120,903	725,420	05/03/2017.	05/01/2027.
977100	HE	9	Wisconsin St Gen Fd Rev Ref Ser A.....	.....	.....	.....	.....	1	1.C FE.....	3,000,000	108.071	3,242,130	3,000,000	3,000,000	.....	.....	.....	.....	2.499	2.499	MN.....	12,495	53,729	01/29/2020.	05/01/2032.
2599999.	U.S.		Special Revenue & Assessment Obligations - Issuer Obligations.....	.....	.....	.....	.....			1,479,230,994	XXX	1,721,164,697	1,452,758,745	1,481,326,558	.....	0	1,653	0	XXX	XXX	XXX	13,909,898	56,554,991	XXX	XXX

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

3128MJ	ZZ	2	FHLMC Giant Pool #G08791.....	.....	.....	.....	.....	4	1.A.....	27,129,915	104.766	28,041,814	26,766,063	27,124,558	.....	(1,430)	.....	.....	3.000	2.679	MON...	66,915	802,982	06/27/2019.	12/15/2047.
3128MJ	3A	6	FHLMC Gold Pool #G08792.....	.....	.....	.....	.....	4	1.A.....	11,458,272	106.019	11,794,088	11,124,536	11,451,311	.....	3,746	.....	.....	3.500	2.702	MON...	32,447	389,359	11/28/2017.	12/15/2047.
3128S4	BP	1	FHLMC Pool #1Q0046.....	.....	.....	.....	.....	4	1.A.....	28,398	100.506	28,622	28,478	28,394	.....	1	.....	.....	3.759	3.737	MON...	89	1,103	03/28/2006.	03/15/2036.
312905	KJ	0	FHLMC REMIC Ser 1060-X.....	.....	.....	.....	.....	4		121	100.156	118	118	118	.....	.....	.....	.....	7.250	6.507	MON...	1	9	08/26/1998.	03/15/2021.

SCHEDULE D - PART 1

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

E10.7

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
312913	ZE	9	FHLMC REMIC Ser 1437-HD.....	.....	.....	.....	.....	4	1.A	21,697	103.529	21,899	21,153	21,223	.....	.....(52)	.....	.....	.....7.000	6.373	MON...	123	1,481	09/05/2001.	12/15/2022.
312915	UF	6	FHLMC REMIC Ser 1504 Z.....	.....	.....	.....	.....	4	1.A	6,138	104.663	6,245	5,967	5,995	.....	.....(14)	.....	.....	.....7.000	6.341	MON...	35	418	02/26/2002.	05/15/2023.
3132DV	4J	1	FHLMC Pool #SD8025.....	.....	.....	.....	.....	4	1.A	50,475,649	105.576	51,615,581	48,889,456	50,457,073	.....	.....(18,576)	.....	.....	.....3.500	1.691	MON...	142,594	1,568,537	01/27/2020.	11/25/2049.
3132DV	7C	3	FHLMC Pool #SD8091.....	.....	.....	.....	.....	4	1.A	25,659,440	105.507	25,736,326	24,393,096	25,646,808	.....	.....(12,632)	.....	.....	.....2.500	2.002	MON...	50,819	152,457	09/10/2020.	09/25/2050.
3133T2	YE	4	FHLMC REMIC Ser 1643-E.....	.....	.....	.....	.....	4	1.A	37,071	106.405	38,642	36,316	36,416	.....	.....(64)	.....	.....	.....6.500	6.054	MON...	197	2,361	05/11/2001.	05/15/2023.
3133T6	M4	0	FHLMC REMIC Ser 1837-Z.....	.....	.....	.....	.....	4	1.A	26,332	107.134	27,364	25,542	25,768	.....	.....(45)	.....	.....	.....6.500	5.867	MON...	138	1,660	07/23/2002.	04/15/2026.
3133TE	LG	7	FHLMC REMIC Ser 2064 M.....	.....	.....	.....	.....	4	1.A	16,058	109.116	17,084	15,656	15,854	.....	.....(19)	.....	.....	.....6.000	5.294	MON...	78	939	06/24/2002.	06/15/2028.
31358H	GT	6	FNMA REMIC Ser 1991-73A.....	.....	.....	.....	.....	4	1.A	1,002	101.103	1,055	1,043	1,036	.....	.....2	.....	.....	.....8.000	8.723	MON...	7	84	05/23/1991.	07/25/2021.
31358J	HU	8	FNMA REMIC Ser 1991-113 ZE.....	.....	.....	.....	.....	4	1.A	806	101.363	794	783	782	.....	.....(3)	.....	.....	.....7.500	6.691	MON...	5	59	12/03/1998.	09/25/2021.
31358N	4F	6	FNMA REMIC Ser 1992-123 Z.....	.....	.....	.....	.....	4	1.A	9,251	103.486	9,533	9,212	9,182	.....	.....(8)	.....	.....	.....7.500	7.361	MON...	58	691	10/26/2000.	07/25/2022.
31371H	FZ	6	FNMA Pool #252284.....	.....	.....	.....	.....	4	1.A	81,856	114.338	94,093	82,294	81,885	.....	.....4	.....	.....	.....6.500	6.615	MON...	446	5,349	01/09/2001.	01/25/2029.
31381M	V2	8	FNMA Pool #465133.....	.....	.....	.....	.....	4	1.A	2,378,152	115.380	2,418,878	2,096,443	2,239,383	.....	.....(19,615)	.....	.....	.....6.040	4.090	MON...	10,552	126,625	09/13/2013.	05/25/2028.
31381M	VG	7	FNMA DUS Pool #465115.....	.....	.....	.....	.....	4	1.A	1,143,706	117.218	1,097,612	936,385	1,046,335	.....	.....(15,244)	.....	.....	.....6.470	3.242	MON...	5,049	60,584	07/21/2014.	05/25/2028.
31381N	FH	1	FNMA DUS Pool #465568.....	.....	.....	.....	.....	4	1.A	891,838	114.601	955,193	833,494	856,911	.....	.....(5,190)	.....	.....	.....4.900	3.650	MON...	3,403	40,841	02/20/2014.	11/25/2025.
31381N	X9	9	FNMA Pool #466104.....	.....	.....	.....	.....	4	1.A	4,576,829	119.667	4,643,339	3,880,210	4,251,360	.....	.....(48,064)	.....	.....	.....6.340	3.797	MON...	20,500	246,005	01/22/2014.	10/25/2028.
31381R	QF	4	FNMA Pool #468554.....	.....	.....	.....	.....	4	1.A	3,604,212	115.043	3,385,669	2,942,965	3,313,853	.....	.....(43,344)	.....	.....	.....6.935	3.969	MON...	17,575	207,496	02/03/2014.	07/25/2029.
31381R	QU	1	FNMA Pool #468567.....	.....	.....	.....	.....	4	1.A	3,604,212	115.161	3,389,156	2,942,965	3,313,853	.....	.....(43,344)	.....	.....	.....6.935	3.969	MON...	17,575	207,496	02/03/2014.	07/25/2029.
31381R	VU	5	FNMA Pool #468727.....	.....	.....	.....	.....	4	1.A	1,848,963	114.743	1,712,661	1,492,604	1,645,075	.....	.....(28,503)	.....	.....	.....7.040	3.301	MON...	8,757	105,079	11/05/2013.	07/25/2026.
3138L7	PE	0	FNMA Pool #AM6720.....	.....	.....	.....	.....	4	1.A	17,371,169	117.857	19,033,666	16,149,838	17,150,821	.....	.....(37,709)	.....	.....	.....4.150	3.571	MON...	55,852	670,218	12/11/2014.	10/25/2044.
3138WH	F6	4	FNMA Pool #AS7388.....	.....	.....	.....	.....	4	1.A	50,682,386	107.219	53,530,284	49,925,978	50,655,197	.....	.....2,866	.....	.....	.....3.500	3.072	MON...	145,617	1,747,409	12/21/2016.	06/25/2046.
3138WJ	RD	2	FNMA Pool #AS8583.....	.....	.....	.....	.....	4	1.A	33,370,023	106.513	34,972,314	32,833,907	33,350,395	.....	.....4,348	.....	.....	.....3.500	3.112	MON...	95,766	1,149,187	12/27/2016.	01/25/2047.
31393C	CQ	4	FNMA REMIC Ser 2003-34 CI ME.....	.....	.....	.....	.....	4	1.A	1,856,474	113.703	2,018,764	1,775,468	1,805,035	.....	.....(358)	.....	.....	.....5.500	4.762	MON...	8,138	97,651	03/16/2009.	05/25/2033.
31393D	TX	9	FNMA REMIC Ser 2003-W10 CI 1A4.....	.....	.....	.....	.....	4	1.A	218,019	112.474	245,225	218,027	217,722	.....	.....335	.....	.....	.....4.505	4.518	MON...	819	9,822	06/06/2003.	06/25/2043.
31393E	LF	4	FNMA REMIC Ser 2003-W12 CI 1A8.....	.....	.....	.....	.....	4	1.A	382,554	111.590	435,602	390,361	386,111	.....	.....(26)	.....	.....	.....4.550	4.827	MON...	1,480	17,761	01/12/2005.	06/25/2043.
31394D	VB	3	FNMA REMIC Ser 2005-43 CI GC.....	.....	.....	.....	.....	4	1.A	5,497,429	116.958	6,108,983	5,223,210	5,316,324	.....	.....(1,432)	.....	.....	.....5.500	4.909	MON...	23,940	287,277	03/16/2009.	05/25/2035.
31394E	LC	0	FNMA REMIC Ser 2005-61 CI LH.....	.....	.....	.....	.....	4	1.A	2,228,011	116.381	2,469,495	2,121,915	2,162,006	.....	.....(1,142)	.....	.....	.....5.500	4.782	MON...	9,725	116,705	04/02/2009.	07/25/2035.
31394H	ZZ	7	FHLMC REMIC Ser 2672 CI XB.....	.....	.....	.....	.....	4	1.A	23,228	102.974	23,278	22,606	22,718	.....	.....(50)	.....	.....	.....5.500	4.840	MON...	104	1,243	02/03/2005.	09/15/2023.
31395K	ZZ	2	FHLMC REMIC Ser 2926 CI EW.....	.....	.....	.....	.....	4	1.A	110,727	105.510	118,363	112,182	111,725	.....	.....44	.....	.....	.....5.000	5.199	MON...	467	5,609	02/16/2005.	01/15/2025.
31395M	TR	0	FHLMC REMIC Ser 2922 CI QG.....	.....	.....	.....	.....	4	1.A	4,251,141	115.979	4,740,787	4,087,636	4,132,029	.....	.....(669)	.....	.....	.....5.000	4.640	MON...	17,032	204,382	04/02/2009.	02/15/2035.
31396F	G3	1	FHLMC REMIC Ser 3068 CI Z.....	.....	.....	.....	.....	4	1.A	2,507,721	118.020	2,857,443	2,421,159	2,468,442	.....	.....(1,135)	.....	.....	.....5.500	4.794	MON...	11,097	133,164	04/02/2009.	11/15/2035.
31396V	RY	6	FNMA REMIC Ser 2007-36 CI PH.....	.....	.....	.....	.....	4	1.A	1,831,273	110.691	1,935,138	1,748,232	1,780,408	.....	.....102	.....	.....	.....5.500	4.767	MON...	8,013	96,153	04/02/2009.	04/25/2037.
31396X	UC	6	FNMA REMIC Ser 2007-88 CI AE.....	.....	.....	.....	.....	4	1.A	347,843	113.810	385,227	338,482	340,911	.....	.....87	.....	.....	.....6.000	5.506	MON...	1,692	20,309	01/29/2008.	09/25/2037.
31405E	6P	5	FNMA Pool #787578.....	.....	.....	.....	.....	4	1.A	101,082	120.201	118,809	98,842	100,671	.....	.....(55)	.....	.....	.....6.000	5.322	MON...	494	5,930	08/26/2005.	07/25/2035.
31409K	Y3	5	FNMA Pool #873830.....	.....	.....	.....	.....	4	1.A	295,756	104.095	269,688	259,080	271,191	.....	.....(3,608)	.....	.....	.....5.940	3.163	MON...	1,282	15,389	02/20/2014.	07/25/2024.
3140GP	JZ	2	FNMA Pool #BH1179.....	.....	.....	.....	.....	4	1.A	6,215,121	107.344	6,327,988	5,895,039	6,208,791	.....	.....571	.....	.....	.....4.000	2.080	MON...	19,650	235,802	09/22/2017.	06/25/2047.
3140Q8	3K	9	FNMA Pool #CA1701.....	.....	.....	.....	.....	4	1.A	10,286,803	107.067	10,794,478	10,082,012	10,278,934	.....	.....(2,000)	.....	.....	.....4.000	3.259	MON...	33,607	403,281	06/29/2018.	05/25/2048.
3140Q9	N2	5	FNMA Pool #CA2208.....	.....	.....	.....	.....	4	1.A	6,522,042	108.563	6,810,212	6,273,079	6,520,473	.....	.....60	.....	.....	.....4.500	2.906	MON...	23,524	282,289	08/30/2018.	08/25/2048.
3140X3	AX	6	FNMA Pool #FM0021.....	.....	.....	.....	.....	4	1.A	12,885,623	106.512	13,192,871	12,386,300	12,883,719	.....	.....(1,838)	.....	.....	.....4.000	0.603	MON...	41,288	495,452	12/27/2019.	03/25/2049.
31418C	GD	0	FNMA Pool #MA2895.....	.....	.....	.....	.....	4	1.A	14,086,271	105.173	14,700,109	13,977,075	14,080,661	.....	.....(98)	.....	.....	.....3.000	2.855	MON...	34,943	419,312	09/26/2017.	02/25/2047.
31418C	P5	7	FNMA Pool #MA3143.....	.....	.....	.....	.....	4	1.A	2,642,753	105.028	2,754,125	2,622,267	2,641,939	.....	.....266	.....	.....	.....3.000	2.827	MON...	6,556	78,668	09/26/2017.	09/25/2047.

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value			Fair Value	Par Value												Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31418C	RD	8	FNMA Pool #MA3183.....	.....	..	.....4	1.A	10,567,847	...107.400	11,164,917	10,395,669	10,561,887	.....	.....(1,055)	.....	.....	.....4.000	3.477	MON...	34,652	415,827	06/06/2018.	11/25/2047.
31418C	S4	7	FNMA Pool #MA3238.....	.....	..	.....4	1.A	47,069,940	...106.036	48,625,082	45,857,231	47,044,266	.....	.....12,669	.....	.....	.....3.500	2.776	MON...	133,750	1,605,003	12/28/2017.	12/01/2047.
31418C	S5	4	FNMA Pool #MA3239.....	.....	..	.....4	1.A	11,448,005	...107.704	11,969,029	11,112,882	11,436,134	.....	.....(1,563)	.....	.....	.....4.000	3.113	MON...	37,043	444,515	02/02/2018.	01/25/2048.
31418C	XN	9	FNMA Pool #MA3384.....	.....	..	.....4	1.A	8,421,548	...107.224	8,910,885	8,310,525	8,419,097	.....	.....(233)	.....	.....	.....4.000	3.356	MON...	27,702	332,421	05/18/2018.	06/25/2048.
31418D	SJ	2	FNMA Pool #MA4120.....	.....	..	.....4	1.A	41,082,103	...105.507	41,170,037	39,021,291	41,060,361	.....	.....(21,742)	.....	.....	.....2.500	1.993	MON...	81,294	325,177	08/13/2020.	09/25/2050.
2699999.	U.S. Special Revenue - Residential Mortgage-Backed Securities.....							425,302,810	XXX	440,718,565	410,185,072	422,981,141	0	(285,759)	0	0	XXX	XXX	XXX	1,232,890	13,537,571	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																							
3137B3	NA	2	FHLMC REMIC Ser K030 Cl A2.....	.....	..	.....4	1.A	2,281,547	...105.811	2,264,347	2,140,000	2,253,899	.....	.....(27,648)	.....	.....	.....3.250	0.447	MON...	5,796	28,979	07/14/2020.	04/25/2023.
2799999.	U.S. Special Revenue - Commercial Mortgage-Backed Securities.....							2,281,547	XXX	2,264,347	2,140,000	2,253,899	0	(27,648)	0	0	XXX	XXX	XXX	5,796	28,979	XXX	XXX
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations.....							1,906,815,351	XXX	2,164,147,609	1,865,083,817	1,906,561,598	0	(311,754)	0	0	XXX	XXX	XXX	15,148,584	70,121,541	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																							
0010EP	A#	5	AEP Texas Priv Pl.....	.....	..	.....	1.G	10,000,000	...127.660	12,766,012	10,000,000	10,000,000	.....	.....	.....	.....	.....4.670	4.670	AO.....	79,131	467,000	04/30/2014.	04/30/2044.
00115A	AE	9	AEP Transmission Co LLC Sr Nt.....	.....	..	.....1	1.F FE.....	7,984,972	...112.498	8,999,840	8,000,000	7,990,176	.....	.....1,491	.....	.....	.....3.100	3.123	JD.....	20,667	248,000	05/24/2017.	12/01/2026.
00115A	AF	6	AEP Transmission Co LLC Sr Nt.....	.....	..	.....1	1.F FE.....	4,229,672	...124.527	5,354,678	4,300,000	4,234,498	.....	.....1,400	.....	.....	.....4.000	4.096	JD.....	14,333	172,000	05/24/2017.	12/01/2046.
001192	AL	7	AGL Capital Corp Sr Nt.....	.....	..	.....1	2.A FE.....	29,989,781	...112.229	33,584,558	29,925,000	29,959,986	.....	.....(6,473)	.....	.....	.....3.875	3.848	MN.....	148,170	1,159,594	01/28/2016.	11/15/2025.
00122@	AA	9	AES Southland Sr Sec Nt.....	.....	..	.....	2.C PL.....	24,000,000	114.313	27,435,138	24,000,000	24,000,000	.....	.....	.....	.....	.....4.500	4.525	FMAN.....	93,000	1,080,000	02/28/2019.	02/29/2040.
001306	AB	5	AHS Hospital Corp Sr Nt.....	.....	..	.....1	1.D FE.....	14,548,541	...139.118	17,046,116	12,253,000	14,390,395	.....	.....(51,301)	.....	.....	.....5.024	3.911	JJ.....	307,795	615,591	10/20/2017.	07/01/2045.
00176@	AA	4	AMF Florence LLC Sr Sec Nt.....	.....	..	.....	2.C PL.....	24,911,626	...100.884	25,131,911	24,911,626	24,911,626	.....	.....	.....	.....	.....3.210	3.224	MJSD.....	2,221	126,613	11/04/2020.	12/31/2035.
00184@	AA	4	Amazon.com Inc. Euclid BTS Lease Backed.....	.....	..	.....	1.C	7,985,454	...122.812	9,807,134	7,985,454	7,985,454	.....	.....	.....	.....	.....4.095	4.130	MON...	908	327,004	09/17/2018.	06/30/2039.
00206R	AG	7	AT&T Inc Nt.....	.....	..	.....1	2.B FE.....	3,614,774	...140.091	5,785,775	4,130,000	3,713,723	.....	.....11,979	.....	.....	.....6.300	7.347	JJ.....	119,977	260,190	03/26/2009.	01/15/2038.
00206R	AS	1	AT&T Inc Sr Nt.....	.....	..	.....1	2.B FE.....	5,966,220	...143.242	8,594,544	6,000,000	5,972,943	.....	.....759	.....	.....	.....6.550	6.593	FA.....	148,467	393,000	01/29/2009.	02/15/2039.
00206R	CQ	3	AT&T Inc Sr Nt.....	.....	..	.....1	2.B FE.....	9,732,624	...123.351	10,854,888	8,800,000	9,709,324	.....	.....(20,132)	.....	.....	.....4.750	4.092	MN.....	53,411	418,000	10/29/2019.	05/15/2046.
00206R	DK	5	AT&T Inc Sr Nt.....	.....	..	.....1	2.B FE.....	2,156,680	...120.587	2,411,730	2,000,000	2,153,335	.....	.....(2,900)	.....	.....	.....4.550	4.085	MS.....	28,311	91,000	10/29/2019.	03/09/2049.
00206R	GQ	9	AT&T Inc Sr Nt.....	.....	..	.....1	2.B FE.....	4,914,683	...119.454	6,012,105	5,033,000	4,932,761	.....	.....8,683	.....	.....	.....4.300	4.569	FA.....	81,758	216,419	11/26/2018.	02/15/2030.
00206R	HS	4	AT&T Inc Sr Nt.....	LS.....	..	1	2.B FE.....	22,736,463	...112.591	25,895,838	23,000,000	22,799,132	.....	.....39,826	.....	.....	.....3.600	3.811	JJ.....	381,800	828,000	06/05/2019.	07/15/2025.
00206R	HY	1	AT&T Inc Sr Nt.....	.....	..	.....1	2.B FE.....	2,668,076	...131.766	3,063,566	2,325,000	2,623,881	.....	.....(28,507)	.....	.....	.....6.625	4.746	MN.....	19,682	154,031	06/05/2019.	05/15/2029.
00206R	JD	5	AT&T Inc Sr Nt.....	.....	..	.....1	2.B FE.....	10,256,131	...140.693	14,069,250	10,000,000	10,246,825	.....	.....(6,735)	.....	.....	.....6.200	5.982	MS.....	182,556	620,000	06/05/2019.	03/15/2040.
00206R	JJ	2	AT&T Inc Sr Nt.....	.....	..	.....1	2.B FE.....	4,145,900	...126.782	5,071,292	4,000,000	4,140,886	.....	.....(3,185)	.....	.....	.....5.350	5.088	JD.....	9,511	214,000	06/05/2019.	12/15/2043.
00206R	JL	7	AT&T Inc Sr Nt.....	.....	..	.....1	2.B FE.....	988,178	...123.178	1,231,783	1,000,000	988,594	.....	.....235	.....	.....	.....4.850	4.931	JJ.....	22,364	48,500	06/05/2019.	07/15/2045.
00225#	AA	3	Amazon.com Inc Grand Rapids Secured Nt S.....	.....	..	.....	1.C	8,373,104	...123.050	10,303,083	8,373,104	8,373,104	.....	.....	.....	.....	.....4.095	4.130	MON...	952	364,190	11/16/2018.	09/30/2039.
002824	AV	2	Abbott Labs Sr Nt.....	.....	..	.....1	1.G FE.....	4,988,550	...155.879	7,793,960	5,000,000	4,991,212	.....	.....260	.....	.....	.....6.000	6.016	AO.....	75,000	300,000	02/26/2009.	04/01/2039.
002824	AY	6	Abbott Labs Sr Nt.....	.....	..	.....1	1.G FE.....	4,961,400	...147.243	7,362,170	5,000,000	4,968,870	.....	.....897	.....	.....	.....5.300	5.352	MN.....	25,028	265,000	05/24/2010.	05/27/2040.
002824	BE	9	Abbott Labs Sr Nt.....	.....	..	.....1	1.G FE.....	10,918,944	...108.429	10,842,850	10,000,000	10,781,895	.....	.....(137,049)	.....	.....	.....3.400	0.527	MN.....	29,278	170,000	07/07/2020.	11/30/2023.
002824	BF	6	Abbott Labs Sr Nt.....	.....	..	.....1	1.G FE.....	20,716,779	...117.144	24,565,160	20,970,000	20,783,946	.....	.....27,337	.....	.....	.....3.750	3.919	MN.....	67,716	786,375	06/05/2018.	11/30/2026.
002824	BH	2	Abbott Labs Sr Nt.....	.....	..	.....1	1.G FE.....	16,556,650	...148.250	22,237,560	15,000,000	16,468,052	.....	.....(31,702)	.....	.....	.....4.900	4.265	MN.....	63,292	735,000	06/05/2018.	11/30/2046.
00287Y	AP	4	Abbvie Inc Sr Nt.....	.....	..	.....1	2.B FE.....	1,477,098	...104.698	1,465,765	1,400,000	1,463,403	.....	.....(13,695)	.....	.....	.....3.200	0.725	MN.....	6,844	22,400	08/05/2020.	11/06/2022.
00287Y	AQ	2	Abbvie Inc Sr Nt.....	.....	..	.....1	2.B FE.....	28,136,365	...111.409	31,751,508	28,500,000	28,321,992	.....	.....36,752	.....	.....	.....3.600	3.756	MN.....	133,950	1,026,000	03/01/2016.	05/14/2025.
00287Y	AS	8	Abbvie Inc Sr Nt.....	.....	..	.....1	2.B FE.....	25,907,625	...130.822	34,667,698	26,500,000	25,959,871	.....	.....11,128	.....	.....	.....4.700	4.842	MN.....	162,607	1,245,500	11/10/2015.	05/15/2045.
00287Y	AW	9	Abbvie Inc Sr Nt.....	.....	..	.....1	2.B FE.....	9,436,160	...127.219	12,085,805	9,500,000	9,441,417	.....	.....1,221	.....	.....	.....4.450	4.491	MN.....	55,192	422,750	05/09/2016.	05/14/2046.
00287Y	BM	0	Abbvie Inc Sr Nt.....	.....	..	.....1	2.A FE.....	2,324,267	...103.640	2,331,900	2,250,000	2,319,889	.....	.....(4,378)	.....	.....	.....2.300	0.641	MN.....	5,750	25,875	11/19/2020.	11/21/2022.

E10.8

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00287Y	CV	9	Abbvie Inc Sr Nt.....	.....	..	.....1	2.A FE.....	5,046,864	110.135	5,506,730	5,000,000	5,045,383	.....	.....(1,481)	.....	.....	.....3.850	3.549	JD.....	8,556	96,250	11/19/2020.	06/15/2024.
00287Y	CX	5	Abbvie Inc Sr Nt.....	.....	..	.....1	2.A FE.....	18,016,385	111.518	20,073,204	18,000,000	18,016,169	.....	.....(217)	.....	.....	.....3.800	3.774	MS.....	201,400	.....	11/19/2020.	03/15/2025.
00287Y	DB	2	Abbvie Inc Sr Nt.....	.....	..	.....1	2.A FE.....	10,155,017	130.692	13,069,240	10,000,000	10,154,815	.....	.....(202)	.....	.....	.....4.750	4.641	MS.....	139,861	.....	11/19/2020.	03/15/2045.
004498	AB	7	ACI Worldwide Inc Sr Nt.....	.....	..	.....1	4.B FE.....	29,365,309	105.750	30,784,883	29,111,000	29,276,686	.....	.....(40,318)	.....	.....	.....5.750	5.574	FA.....	632,356	1,673,883	11/08/2018.	08/15/2026.
007589	AA	2	Advocate Health Corp Sr Nt.....	.....	..	.....1	1.C FE.....	8,000,000	115.185	9,214,832	8,000,000	8,000,000	.....	.....	.....	.....	.....3.829	3.828	FA.....	115,721	306,320	08/07/2018.	08/15/2028.
007589	AB	0	Advocate Health Corp Sr Nt.....	.....	..	.....1	1.C FE.....	12,000,000	130.811	15,697,356	12,000,000	12,000,000	.....	.....	.....	.....	.....4.272	4.272	FA.....	193,664	512,640	08/07/2018.	08/15/2048.
00802#	AA	4	Aerostar Airport Sr Nt.....	.....	..	.....	3.B FE.....	4,402,147	95.000	4,182,039	4,402,147	4,402,147	.....	.....	.....	.....	.....5.750	5.750	MS.....	69,609	253,123	03/22/2013.	03/22/2035.
010392	FL	7	Alabama Power Co Sr Nt.....	.....	..	.....1	1.E FE.....	9,920,400	126.868	12,686,790	10,000,000	9,930,007	.....	.....1,708	.....	.....	.....4.150	4.197	FA.....	156,778	415,000	08/20/2014.	08/15/2044.
012873	AK	1	Alberta Energy Co Ltd Sr Nt.....	.....	..	.....1	3.A FE.....	5,378,805	118.734	5,343,048	4,500,000	5,076,450	.....	.....(37,469)	.....	.....	.....7.375	5.768	MN.....	55,313	331,875	07/23/2010.	11/01/2031.
01400E	AB	9	Alcon Finance Corp Sr Nt.....	.....	..	.....1	2.B FE.....	4,814,819	109.139	4,823,953	4,420,000	4,812,807	.....	.....(2,011)	.....	.....	.....3.000	1.862	MS.....	36,097	.....	12/11/2020.	09/23/2029.
01400E	AC	7	Alcon Finance Corp Sr Nt.....	.....	..	.....1	2.B FE.....	4,496,252	117.975	4,483,039	3,800,000	4,495,512	.....	.....(740)	.....	.....	.....3.800	2.851	MS.....	39,309	.....	12/11/2020.	09/23/2049.
015271	AV	1	Alexandria Real Estate Equity Sr Nt.....	.....	..	.....1	2.A FE.....	5,251,777	99.840	5,291,520	5,300,000	5,252,006	.....	.....229	.....	.....	.....1.875	1.959	FA.....	40,302	.....	12/11/2020.	02/01/2033.
01882Y	AA	4	Alliant Energy Finance Sr Nt.....	.....	..	.....1	2.B FE.....	3,782,975	107.142	3,749,984	3,500,000	3,739,018	.....	.....(43,957)	.....	.....	.....3.750	0.834	JD.....	5,833	65,625	07/21/2020.	06/15/2023.
01882Y	AB	2	Alliant Energy Finance Sr Nt.....	.....	..	.....1	2.B FE.....	28,450,160	116.022	33,066,327	28,500,000	28,461,052	.....	.....4,353	.....	.....	.....4.250	4.272	JD.....	53,833	1,211,250	06/20/2018.	06/15/2028.
01959L	AB	8	Allina Health System Nt.....	.....	..	.....1	1.D FE.....	3,010,140	126.460	3,793,788	3,000,000	3,009,457	.....	.....(196)	.....	.....	.....4.430	4.409	AO.....	28,057	132,900	04/03/2017.	04/15/2047.
019736	AE	7	Allison Transmission Inc Sr Nt.....	.....	..	.....1	3.B FE.....	5,103,976	105.250	5,406,693	5,137,000	5,111,513	.....	.....2,640	.....	.....	.....4.750	4.827	AO.....	61,002	244,008	02/07/2018.	10/01/2027.
02209S	AR	4	Altria Group Inc Sr Nt.....	.....	..	.....	2.B FE.....	5,476,570	127.810	7,029,523	5,500,000	5,480,552	.....	.....417	.....	.....	.....5.375	5.402	JJ.....	123,998	295,625	10/28/2013.	01/31/2044.
023135	BC	9	Amazon.com Inc Sr Nt.....	.....	..	.....1	1.E FE.....	47,919,956	113.856	54,651,072	48,000,000	47,941,063	.....	.....7,856	.....	.....	.....3.150	3.171	FA.....	541,800	1,512,000	06/08/2018.	08/22/2027.
023135	BJ	4	Amazon.com Inc Sr Nt.....	.....	..	.....1	1.E FE.....	32,937,002	132.045	43,574,883	33,000,000	32,941,268	.....	.....1,064	.....	.....	.....4.050	4.061	FA.....	478,913	1,336,500	06/08/2018.	08/22/2047.
023608	AG	7	Ameren Corp Sr Nt.....	.....	..	.....1	2.A FE.....	34,099,636	112.779	38,344,962	34,000,000	34,059,252	.....	.....(10,405)	.....	.....	.....3.650	3.612	FA.....	468,822	1,241,000	11/18/2016.	02/15/2026.
02361D	AP	5	Ameren Illinois Co Sr Nt.....	.....	..	.....1	1.F FE.....	6,176,940	109.824	6,589,410	6,000,000	6,101,667	.....	.....(22,755)	.....	.....	.....3.250	2.816	MS.....	65,000	195,000	07/24/2017.	03/01/2025.
02361D	AQ	3	Ameren Illinois Co 1st Mtg.....	.....	..	.....1	1.F FE.....	8,910,090	126.707	11,403,630	9,000,000	8,917,991	.....	.....1,805	.....	.....	.....4.150	4.209	MS.....	109,975	373,500	12/07/2015.	03/15/2046.
025537	AJ	0	American Electric Power Sr Nt.....	.....	..	.....1	2.A FE.....	15,955,450	111.994	17,918,960	16,000,000	15,967,907	.....	.....4,115	.....	.....	.....3.200	3.233	MN.....	68,267	512,000	11/14/2017.	11/13/2027.
025537	AQ	4	American Electric Power Sr Nt.....	.....	..	.....2	2.A FE.....	7,245,770	100.224	7,266,262	7,250,000	7,245,888	.....	.....118	.....	.....	.....0.750	0.765	MN.....	6,193	.....	11/18/2020.	11/01/2023.
02665W	BH	3	American Honda Finance Sr Nt.....	.....	..	.....1	1.G FE.....	6,967,280	108.557	7,598,990	7,000,000	6,980,432	.....	.....3,181	.....	.....	.....2.300	2.353	MS.....	50,089	161,000	09/09/2016.	09/09/2026.
02665W	CY	5	American Honda Fin Sr MTN.....	.....	..	.....1	1.G FE.....	1,998,160	102.763	2,055,260	2,000,000	1,999,073	.....	.....607	.....	.....	.....2.200	2.232	JD.....	489	44,000	06/24/2019.	06/27/2022.
02665W	DH	1	American Honda Fin Sr MTN.....	.....	..	.....1	1.G FE.....	4,498,335	103.708	4,666,842	4,500,000	4,498,778	.....	.....443	.....	.....	.....1.950	1.962	MN.....	12,431	73,125	01/07/2020.	05/10/2023.
03027X	AP	5	American Tower Corp Sr Nt.....	.....	..	.....1	2.C FE.....	5,870,736	113.083	6,332,659	5,600,000	5,834,975	.....	.....(33,641)	.....	.....	.....3.550	2.818	JJ.....	91,669	198,800	12/06/2019.	07/15/2027.
03027X	AU	4	American Tower Corp Sr Nt.....	.....	..	.....1	2.C FE.....	2,898,875	116.380	3,142,268	2,700,000	2,876,855	.....	.....(19,272)	.....	.....	.....3.950	3.018	MS.....	31,403	106,650	12/04/2019.	03/15/2029.
03027X	AW	0	American Tower Corp Sr Nt.....	.....	..	.....1	2.C FE.....	954,675	116.264	1,046,374	900,000	948,953	.....	.....(4,984)	.....	.....	.....3.800	3.059	FA.....	12,920	40,090	10/29/2019.	08/15/2029.
03027X	AY	6	American Tower Corp Sr Nt.....	.....	..	.....1	2.C FE.....	36,392,634	113.626	38,881,681	34,219,000	36,377,612	.....	.....(15,071)	.....	.....	.....3.700	3.348	AO.....	267,288	968,518	09/10/2020.	10/15/2049.
03027X	BA	7	American Tower Corp Sr Nt.....	.....	..	.....1	2.C FE.....	17,423,910	109.002	19,075,368	17,500,000	17,430,432	.....	.....6,522	.....	.....	.....2.900	2.950	JJ.....	234,014	260,799	01/07/2020.	01/15/2030.
03027X	BD	1	American Tower Corp Sr Nt.....	.....	..	.....1	2.C FE.....	5,668,795	103.003	5,665,149	5,500,000	5,668,549	.....	.....(246)	.....	.....	.....3.100	2.942	JD.....	7,578	90,933	12/02/2020.	06/15/2050.
03027X	BK	5	American Tower Corp Sr Nt.....	.....	..	.....1	2.C FE.....	1,991,580	100.239	2,004,772	2,000,000	1,991,580	.....	.....	.....	.....	.....2.950	2.971	JJ.....	6,719	.....	12/02/2020.	01/15/2051.
030288	B*	4	American Transmission Sys Sr Nt.....	.....	..	.....	2.B.....	9,000,000	117.452	10,570,696	9,000,000	9,000,000	.....	.....	.....	.....	.....4.320	4.320	AO.....	97,200	388,800	09/27/2018.	10/01/2030.
03028P	E*	3	American Transmission Co LLC Sr Nt Ser A.....	.....	..	.....1	1.F.....	6,000,000	107.872	6,472,338	6,000,000	6,000,000	.....	.....	.....	.....	.....3.350	3.350	JD.....	11,167	201,000	12/11/2014.	12/11/2024.
03028P	J@	6	American Transmission Co LLC Sr Nt.....	.....	..	.....	1.F.....	24,000,000	112.939	27,105,258	24,000,000	24,000,000	.....	.....	.....	.....	.....3.530	3.530	MN.....	110,607	847,200	05/14/2019.	05/14/2031.
030360	AD	3	American University Nt.....	.....	..	.....1	1.E FE.....	6,400,000	111.349	7,126,317	6,400,000	6,400,000	.....	.....	.....	.....	.....3.672	3.672	AO.....	58,752	235,008	06/06/2019.	04/01/2049.
03040W	AN	5	American Water Cap Corp Sr Nt.....	.....	..	.....2	2.A FE.....	8,913,820	111.117	10,000,503	9,000,000	8,945,803	.....	.....8,202	.....	.....	.....3.000	3.112	JD.....	22,500	270,000	12/01/2016.	12/01/2026.

SCHEDULE D - PART 1

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

E10.10

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
03040W	AP	0	American Water Cap Corp Sr Nt.....	.....	..	.....2	2.A FE.....	19,833,600	126.264	25,252,780	20,000,000	19,846,726	.....	.....3,301	.....	.....	.....4.000	4.048	JD.....	66,667	800,000	11/14/2016.	12/01/2046.
03040W	AQ	8	American Water Cap Corp Sr Nt.....	.....	..	.....1	2.A FE.....	13,455,585	110.565	14,926,221	13,500,000	13,469,258	.....	.....4,120	.....	.....	.....2.950	2.988	MS.....	132,750	398,250	08/07/2017.	09/01/2027.
03063#	AA	2	Americold Realty Operating Par Sr Nt Ser.....	.....	..	.....	2.B FE.....	30,000,000	114.199	34,259,846	30,000,000	30,000,000	.....	.....	.....	.....	.....4.680	4.680	JJ.....	674,700	1,404,000	12/04/2018.	01/08/2026.
03063#	AC	8	Americold Realty Operating Par Sr Nt Ser.....	.....	..	.....	2.B FE.....	17,000,000	113.834	19,351,732	17,000,000	17,000,000	.....	.....	.....	.....	.....4.100	4.100	JJ.....	334,947	815,103	05/07/2019.	01/08/2030.
03063#	AD	6	Americold Realty Operating Par Sr Nt.....	.....	..	.....	2.B Z.....	62,719,800	100.000	62,301,600	62,301,600	62,301,600	.....	.....	.....	.....(418,200)	1.620	1.620	JJ.....	2,804	.....	12/30/2020.	01/07/2031.
03073E	AM	7	AmerisourceBergen Corp Sr Nt.....	.....	..	.....1	2.B FE.....	8,919,630	109.657	9,869,121	9,000,000	8,960,005	.....	.....8,826	.....	.....	.....3.250	3.365	MS.....	97,500	292,500	02/12/2016.	03/01/2025.
03073E	AN	5	AmerisourceBergen Corp Sr Nt.....	.....	..	.....1	2.B FE.....	19,326,010	121.697	24,947,926	20,500,000	19,438,982	.....	.....23,595	.....	.....	.....4.250	4.607	MS.....	290,417	871,250	02/12/2016.	03/01/2045.
031100	L*	9	Ametek Inc Sr Nt Ser J.....	.....	..	.....	2.A.....	10,000,000	108.294	10,829,363	10,000,000	10,000,000	.....	.....	.....	.....	.....3.730	3.730	MS.....	94,286	373,000	12/13/2018.	09/30/2024.
031100	N#	3	Ametek Inc Sr Nt Ser V.....	.....	..	.....	2.A.....	13,000,000	115.439	15,007,078	13,000,000	13,000,000	.....	.....	.....	.....	.....4.320	4.320	JD.....	28,080	561,600	12/13/2018.	12/13/2027.
031100	P@	3	Ametek Inc Sr Nt.....	.....	..	.....	2.A.....	12,000,000	115.439	13,852,687	12,000,000	12,000,000	.....	.....	.....	.....	.....4.320	4.320	JD.....	25,920	518,400	01/14/2019.	12/13/2027.
031162	BH	2	Amgen Inc Sr Nt.....	.....	..	.....1	2.A FE.....	12,784,880	146.608	16,126,825	11,000,000	12,515,066	.....	.....(40,608)	.....	.....	.....5.650	4.630	JD.....	27,622	621,500	04/03/2013.	06/15/2042.
031162	BP	4	Amgen Inc Sr Nt.....	.....	..	.....1	2.A FE.....	5,421,851	141.113	6,879,254	4,875,000	5,349,813	.....	.....(11,868)	.....	.....	.....5.375	4.668	MN.....	33,482	262,031	03/09/2016.	05/15/2043.
031162	BZ	2	Amgen Inc Sr Nt.....	.....	..	.....1	2.A FE.....	12,257,670	128.347	15,658,285	12,200,000	12,287,828	.....	.....(3,624)	.....	.....	.....4.400	4.338	MN.....	89,467	536,800	11/14/2019.	05/01/2045.
031162	CD	0	Amgen Inc Sr Nt.....	.....	..	.....1	2.A FE.....	5,409,810	132.449	6,622,465	5,000,000	5,386,501	.....	.....(7,759)	.....	.....	.....4.563	4.087	JD.....	10,140	228,150	11/01/2017.	06/15/2048.
032095	AH	4	Amphenol Corp Sr Nt.....	.....	..	.....1	2.A FE.....	779,289	122.416	856,912	700,000	770,824	.....	.....(7,569)	.....	.....	.....4.350	2.947	JD.....	2,538	30,450	11/14/2019.	06/01/2029.
032095	AJ	0	Amphenol Corp Sr Nt.....	.....	..	.....1	2.A FE.....	47,103,573	110.306	51,953,938	47,100,000	47,104,775	.....	.....30	.....	.....	.....2.800	2.798	FA.....	498,213	1,227,217	02/06/2020.	02/15/2030.
032095	AK	7	Amphenol Corp Sr Nt.....	.....	..	.....1	2.A FE.....	998,290	105.640	1,056,403	1,000,000	998,575	.....	.....285	.....	.....	.....2.050	2.086	MS.....	6,833	10,876	02/13/2020.	03/01/2025.
032177	AH	0	Amsted Industries Sr Nt.....	.....	..	.....1	3.C FE.....	7,863,233	106.250	8,307,715	7,819,026	7,850,944	.....	.....(8,134)	.....	.....	.....5.625	5.495	JJ.....	219,910	471,585	06/26/2019.	07/01/2027.
032177	AJ	6	Amsted Industries Sr Nt.....	.....	..	.....	3.B FE.....	2,570,000	104.750	2,692,075	2,570,000	2,570,000	.....	.....	.....	.....	.....4.625	4.625	MN.....	15,188	108,627	12/09/2019.	05/15/2030.
032654	AJ	4	Analog Devices Inc Sr Nt.....	.....	..	.....1	2.A FE.....	12,814,370	114.048	14,370,048	12,600,000	12,727,543	.....	.....(27,531)	.....	.....	.....3.900	3.642	JD.....	21,840	491,400	11/14/2019.	12/15/2025.
032654	AM	7	Analog Devices Inc Sr Nt.....	.....	..	.....2	2.A FE.....	14,945,850	107.595	16,139,175	15,000,000	14,975,907	.....	.....7,742	.....	.....	.....3.125	3.183	JD.....	33,854	468,750	11/30/2016.	12/05/2023.
032654	AN	5	Analog Devices Inc Sr Nt.....	.....	..	.....2	2.A FE.....	43,879,502	113.676	51,381,733	45,200,000	44,241,295	.....	.....140,158	.....	.....	.....3.500	3.902	JD.....	114,256	1,582,000	11/14/2019.	12/05/2026.
03522A	AH	3	Anheuser-Busch Co/Inbev Sr Nt.....	.....	..	.....1	2.B FE.....	689,334	127.029	762,172	600,000	684,275	.....	.....(4,364)	.....	.....	.....4.700	3.465	FA.....	11,750	28,200	10/29/2019.	02/01/2036.
03523T	BU	1	Anheuser-Busch InBev WldwdInc Sr Nt.....	.....	..	.....1	2.B FE.....	624,025	135.854	679,272	500,000	618,508	.....	.....(4,754)	.....	.....	.....5.450	3.615	JJ.....	11,960	27,250	10/29/2019.	01/23/2039.
03523T	BV	9	Anheuser-Busch InBev WldwdInc Sr Nt.....	.....	..	.....1	2.B FE.....	21,722,720	142.187	28,437,460	20,000,000	21,683,821	.....	.....(34,049)	.....	.....	.....5.550	4.957	JJ.....	487,167	1,110,000	10/29/2019.	01/23/2049.
035240	AL	4	Anheuser-Busch Inbev Worldwide Sr Nt.....	.....	..	.....1	2.B FE.....	18,300,610	117.896	22,400,240	19,000,000	18,431,872	.....	.....64,757	.....	.....	.....4.000	4.486	AO.....	164,667	760,000	12/06/2018.	04/13/2028.
035240	AQ	3	Anheuser-Busch Inbev Worldwide Sr Nt.....	.....	..	.....1	2.B FE.....	16,435,440	123.490	17,288,540	14,000,000	16,201,099	.....	.....(234,341)	.....	.....	.....4.750	2.520	JJ.....	291,861	332,500	01/23/2020.	01/23/2029.
035242	AN	6	Anheuser-Busch Inbev Fin Sr Nt.....	.....	..	.....1	2.B FE.....	34,001,587	128.501	40,734,722	31,700,000	33,823,647	.....	.....(48,105)	.....	.....	.....4.900	4.446	FA.....	647,208	1,553,300	10/29/2019.	02/01/2046.
03524B	AF	3	Anheuser-Busch Inbev Fin Sr Nt.....	.....	..	.....1	2.A FE.....	17,039,520	124.177	19,868,368	16,000,000	16,906,176	.....	.....(22,793)	.....	.....	.....4.625	4.238	FA.....	308,333	740,000	05/19/2014.	02/01/2044.
036752	AJ	2	Anthem Inc Sr Nt.....	.....	..	.....1	2.B FE.....	9,991,200	106.955	10,695,500	10,000,000	9,993,143	.....	.....1,583	.....	.....	.....2.375	2.393	JJ.....	109,514	201,875	09/04/2019.	01/15/2025.
036752	AL	7	Anthem Inc Sr Nt.....	.....	..	.....1	2.B FE.....	7,990,320	111.176	8,894,096	8,000,000	7,991,464	.....	.....870	.....	.....	.....2.875	2.889	MS.....	67,722	233,833	09/04/2019.	09/15/2029.
037411	AW	5	Apache Corp Sr Nt.....	.....	..	.....1	3.A FE.....	9,205,650	106.625	9,596,250	9,000,000	9,191,113	.....	.....(5,669)	.....	.....	.....5.100	4.930	MS.....	153,000	459,000	03/28/2018.	09/01/2040.
037735	CE	5	Appalachian Pwr Co Sr Nt.....	.....	..	.....1	2.A FE.....	7,836,430	138.970	9,727,865	7,000,000	7,658,327	.....	.....(29,910)	.....	.....	.....5.800	4.897	AO.....	101,500	406,000	02/20/2014.	10/01/2035.
037735	CG	0	Appalachian Pwr Co Sr Nt.....	.....	..	.....1	2.A FE.....	13,166,136	140.330	14,616,814	10,416,000	12,521,802	.....	.....(94,330)	.....	.....	.....6.375	4.525	AO.....	166,005	664,020	01/11/2013.	04/01/2036.
037833	BY	5	Apple Inc Sr Nt.....	.....	..	.....1	1.B FE.....	22,450,500	112.221	25,249,793	22,500,000	22,472,540	.....	.....4,827	.....	.....	.....3.250	3.276	FA.....	260,000	731,250	02/16/2016.	02/23/2026.
037833	BZ	2	Apple Inc Sr Nt.....	.....	..	.....1	1.B FE.....	5,983,620	109.151	6,549,078	6,000,000	5,990,346	.....	.....1,591	.....	.....	.....2.450	2.481	FA.....	60,025	147,000	07/28/2016.	08/04/2026.
037833	CJ	7	Apple Inc Sr Nt.....	.....	..	.....1	1.B FE.....	18,500,000	114.078	21,104,356	18,500,000	18,500,000	.....	.....	.....	.....	.....3.350	3.350	FA.....	244,457	619,750	02/02/2017.	02/09/2027.
037833	CR	9	Apple Inc Sr Nt.....	.....	..	.....2	1.B FE.....	10,000,000	112.913	11,291,290	10,000,000	10,000,000	.....	.....	.....	.....	.....3.200	3.200	MN.....	44,444	320,000	05/04/2017.	05/11/2027.
037833	DB	3	Apple Inc Sr Nt.....	.....	..	.....1	1.B FE.....	18,670,800	111.842	22,368,360	20,000,000	18,946,337	.....	.....136,102	.....	.....	.....2.900	3.799	MS.....	175,611	580,000	12/06/2018.	09/12/2027.
037833	DK	3	Apple Inc Sr Nt.....	.....	..	.....1	1.B FE.....	12,962,170	112.729	14,654,770	13,000,000	12,972,833	.....	.....3,513	.....	.....	.....3.000	3.034	MN.....	52,000	390,000	11/06/2017.	11/13/2027.

SCHEDULE D - PART 1

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

E10.11

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	Actual Cost	Rate Used to Obtain Fair Value			Fair Value	Par Value													Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
038222	AL	9	Applied Materials Inc Sr Nt.....			.....	..	.....1	1.G FE.....	12,156,380	113.255	13,590,600	12,000,000	12,105,105	.....	.....(15,866)	.....	.....	.....3.300	3.138	AO.....	99,000	396,000	08/14/2017.	04/01/2027.
038522	AQ	1	Aramark Services Inc Sr Nt.....			LS.....	..	1	4.A FE.....	36,840,585	105.375	38,721,098	36,746,000	36,777,323	.....	.....(18,224)	.....	.....	.....5.000	4.944	FA.....	765,542	1,823,200	03/06/2020.	02/01/2028.
039483	BE	1	Archer-Daniels-Midland Co Sr Nt.....			.....	..	.....1	1.F FE.....	20,880,300	134.084	26,816,820	20,000,000	20,761,891	.....	.....(21,863)	.....	.....	.....4.535	4.260	MS.....	239,347	907,000	09/18/2015.	03/26/2042.
039483	BH	4	Archer-Daniels-Midland Co Sr Nt.....			.....	..	.....1	1.F FE.....	10,193,758	126.642	13,198,671	10,422,000	10,220,245	.....	.....5,427	.....	.....	.....4.016	4.150	AO.....	87,197	418,548	09/18/2015.	04/16/2043.
040555	CV	4	Arizona Pub Svc Co Sr Nt.....			.....	..	.....2	1.F FE.....	2,764,280	106.925	3,100,816	2,900,000	2,808,513	.....	.....14,453	.....	.....	.....2.550	3.159	MS.....	21,774	73,950	11/01/2017.	09/15/2026.
040555	CW	2	Arizona Pub Svc Co Sr Nt.....			.....	..	.....2	1.F FE.....	6,395,584	109.897	7,033,421	6,400,000	6,396,914	.....	.....411	.....	.....	.....2.950	2.958	MS.....	55,591	188,800	09/06/2017.	09/15/2027.
04317@	BD	9	Arthur J Gallagher & Co Sr Nt Series DD.....			.....	..	.....	2.B PL.....	20,000,000	111.148	22,229,650	20,000,000	20,000,000	.....	.....	.....	.....4.340	4.340	JD.....	43,400	868,000	06/13/2018.	06/13/2028.	
04317@	BJ	6	Arthur J Gallagher & Co Sr Nt Ser II.....			.....	..	.....	2.B PL.....	5,000,000	112.912	5,645,617	5,000,000	5,000,000	.....	.....	.....	.....4.850	4.850	FA.....	92,958	242,500	02/13/2019.	02/13/2026.	
04317@	BK	3	Arthur J Gallagher & Co Sr Nt Ser JJ.....			.....	..	.....	2.B PL.....	35,000,000	116.465	40,762,693	35,000,000	35,000,000	.....	.....	.....	.....5.040	5.040	FA.....	676,200	1,764,000	02/13/2019.	02/13/2029.	
04317@	BS	6	Arthur J Gallagher & Co Sr Nt.....			.....	..	.....	2.B PL.....	17,000,000	108.813	18,498,161	17,000,000	17,000,000	.....	.....	.....	.....3.990	3.990	JJ.....	284,509	339,150	01/30/2020.	01/30/2030.	
044209	AF	1	Ashland Inc Nt.....			LS.....	..	1	3.A FE.....	3,942,500	104.750	4,190,000	4,000,000	3,984,133	.....	.....9,090	.....	.....	.....4.750	5.007	FA.....	71,778	190,000	02/02/2016.	08/15/2022.
045054	AD	5	Ashtead Capital Inc 2nd Lien Nt.....			.....	..	.....1	2.C FE.....	1,710,625	102.700	1,745,900	1,700,000	1,705,211	.....	.....(1,850)	.....	.....	.....4.125	4.001	FA.....	26,492	70,125	11/21/2017.	08/15/2025.
045054	AF	0	Ashtead Capital Inc 2nd Lien Nt.....			.....	..	.....2	2.C FE.....	28,675,788	105.625	31,062,661	29,408,436	28,824,476	.....	.....65,470	.....	.....	.....4.375	4.700	FA.....	486,056	1,286,619	07/18/2018.	08/15/2027.
045054	AH	6	Ashtead Capital Inc 2nd Lien Nt.....			.....	..	.....1	2.C FE.....	3,000,000	105.875	3,176,250	3,000,000	3,000,000	.....	.....	.....	.....5.250	5.250	FA.....	65,625	157,500	07/23/2018.	08/01/2026.	
045054	AJ	2	Ashtead Capital Inc Sr Sec Nt.....			.....	..	.....1	2.C FE.....	9,171,142	106.214	9,444,549	8,892,000	9,145,114	.....	.....(26,028)	.....	.....	.....4.000	3.330	MN.....	59,280	283,617	11/30/2020.	05/01/2028.
045054	AL	7	Ashtead Capital Inc Sr Sec Nt.....			.....	..	.....1	2.C FE.....	6,705,679	109.484	7,129,598	6,512,000	6,700,123	.....	.....(5,556)	.....	.....	.....4.250	3.628	MN.....	46,127	194,572	11/24/2020.	11/01/2029.
04774#	AA	0	Atlanta Falcons Stadium Co LLC Sr Nt Ser.....			.....	..	.....	2.B PL.....	8,062,634	97.132	7,831,409	8,062,634	8,062,634	.....	.....	.....	.....3.590	3.590	MS.....	96,483	289,449	08/25/2016.	09/01/2042.	
04774#	AB	8	Atlanta Falcons Stadium Co LLC Sr Sec Nt.....			.....	..	.....	2.B PL.....	5,759,024	97.132	5,593,864	5,759,024	5,759,024	.....	.....	.....	.....3.590	3.590	MS.....	68,916	206,749	11/01/2016.	09/01/2042.	
049560	AM	7	Atmos Energy Corp Sr Nt.....			.....	..	.....2	1.E FE.....	3,125,240	125.769	3,773,064	3,000,000	3,115,155	.....	.....(3,008)	.....	.....	.....4.125	3.873	AO.....	26,125	123,750	06/06/2017.	10/15/2044.
049560	AN	5	Atmos Energy Corp Sr Nt.....			.....	..	.....1	1.E FE.....	9,014,450	110.653	9,958,797	9,000,000	9,010,031	.....	.....(1,432)	.....	.....	.....3.000	2.980	JD.....	12,000	270,000	08/04/2017.	06/15/2027.
049560	AP	0	Atmos Energy Corp Sr Nt.....			.....	..	.....1	1.F FE.....	12,163,753	133.598	16,332,380	12,225,000	12,166,075	.....	.....1,084	.....	.....	.....4.300	4.330	AO.....	131,419	525,675	10/01/2018.	10/01/2048.
052769	AG	1	Autodesk Inc Sr Nt.....			.....	..	.....1	2.B FE.....	42,633,305	111.041	46,637,010	42,000,000	42,583,326	.....	.....(49,979)	.....	.....	.....2.850	2.675	JJ.....	551,950	601,825	02/25/2020.	01/15/2030.
05348E	AV	1	AvalonBay Communities Inc Sr Nt.....			.....	..	.....1	1.G FE.....	8,983,980	111.313	10,018,170	9,000,000	8,992,348	.....	.....1,579	.....	.....	.....3.450	3.471	JD.....	25,875	310,500	05/06/2015.	06/01/2025.
05348E	AW	9	AvalonBay Communities Inc Sr Nt.....			.....	..	.....1	1.G FE.....	9,967,400	112.460	11,246,010	10,000,000	9,982,690	.....	.....3,206	.....	.....	.....3.500	3.539	MN.....	44,722	350,000	11/04/2015.	11/15/2025.
05531F	BB	8	BB&T Corp Sr MTN.....			.....	..	.....2	1.G FE.....	999,180	108.214	1,082,140	1,000,000	999,533	.....	.....114	.....	.....	.....2.850	2.863	AO.....	5,146	28,500	10/23/2017.	10/26/2024.
05595#	AA	4	BSIP LDAC Issuer LLC Sr Sec Nt Brookfiel.....			.....	..	.....	2.B PL.....	40,000,000	115.740	46,295,873	40,000,000	40,000,000	.....	.....	.....	.....5.240	5.295	MON.....	5,822	2,096,000	02/27/2019.	02/28/2034.	
05595#	AB	2	BSIP LDAC Issuer LLC Sr Sec Nt.....			.....	..	.....	2.B PL.....	7,950,000	109.779	8,727,445	7,950,000	7,950,000	.....	.....	.....	.....4.590	4.635	MON.....	1,014	364,905	07/29/2019.	07/31/2034.	
05606#	AA	1	BIF III Holtwood LLC Sr Nt.....			.....	..	.....	2.C PL.....	10,000,000	109.007	10,900,683	10,000,000	10,000,000	.....	.....	.....	.....4.504	4.530	MJSD.....	1,251	450,400	02/15/2018.	02/15/2033.	
05608Q	AA	5	Crown Parent 1st Lien Bd.....			.....	..	.....1	4.C FE.....	1,692,000	102.500	1,734,300	1,692,000	1,692,000	.....	.....	.....	.....4.250	4.250	JJ.....	30,162	.....	07/23/2020.	01/31/2026.	
057224	AZ	0	Baker Hughes Inc Sr Nt.....			.....	..	.....1	1.G FE.....	4,521,454	132.193	5,882,606	4,450,000	4,513,233	.....	.....(1,853)	.....	.....	.....5.125	5.011	MS.....	67,152	228,063	11/24/2015.	09/15/2040.
058498	AR	7	Ball Corp Nt.....			.....	..	.....1	3.A FE.....	4,562,538	104.625	4,702,894	4,495,000	4,508,403	.....	.....(10,718)	.....	.....	.....5.000	4.741	MS.....	66,176	224,750	01/21/2015.	03/15/2022.
058498	AT	3	Ball Corp Sr Nt.....			.....	..	.....1	3.A FE.....	11,036,875	114.123	12,553,530	11,000,000	11,020,077	.....	.....(3,949)	.....	.....	.....5.250	5.203	JJ.....	288,750	577,500	03/10/2016.	07/01/2025.
058498	AV	8	Ball Corp Sr Nt.....			.....	..	.....1	3.A FE.....	2,900,000	112.950	3,275,550	2,900,000	2,900,000	.....	.....	.....	.....4.875	4.875	MS.....	41,627	141,375	03/06/2018.	03/15/2026.	
06051G	FC	8	Bank of America Corp Sr Nt.....			.....	..	.....1	1.G FE.....	4,989,200	140.370	7,018,485	5,000,000	4,990,497	.....	.....215	.....	.....	.....5.000	5.014	JJ.....	111,111	250,000	01/15/2014.	01/21/2044.
06051G	FG	9	Bank of America Corp Sr MTN.....			.....	..	.....	1.G FE.....	549,500	138.493	692,466	500,000	546,332	.....	.....(1,153)	.....	.....	.....4.875	4.244	AO.....	6,094	24,375	02/13/2018.	04/01/2044.
06051G	FH	7	Bank of America Corp Sub Nt.....			.....	..	.....	2.A FE.....	8,993,430	111.948	10,075,329	9,000,000	8,997,279	.....	.....676	.....	.....	.....4.200	4.209	FA.....	131,250	378,000	08/21/2014.	08/26/2024.
06051G	FP	9	Bank of America Corp Sub Nt.....			.....	..	.....	2.A FE.....	8,973,450	112.729	10,145,592	9,000,000	8,987,289	.....	.....2,662	.....	.....	.....3.950	3.986	AO.....	69,125	355,500	04/16/2015.	04/21/2025.
06051G	GC	7	Bank of America Corp Sub Nt.....			.....	..	.....2	2.A FE.....	8,000,000	116.009	9,280,688	8,000,000	8,000,000	.....	.....	.....	.....4.183	4.183	MN.....	33,464	334,640	11/21/2016.	11/25/2027.	
06051G	HA	0	Bank of America Corp Sr Nt.....			.....	..	.....1	1.G FE.....	25,000,000	124.993	31,248,250	25,000,000	25,000,000											

SCHEDULE D - PART 1

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

E10.12

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
	CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value			Fair Value	Par Value												Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
06051G	HQ	5	Bank of America Corp Sr Nt.....	.....	..	.....	1	1.F FE.....	2,176,260	117.783	2,355,664	2,000,000	2,156,617	.....	(16,901)	.....	.....	3.974	2.883	FA.....	31,792	79,480	10/29/2019.	02/07/2030.
06406F	AC	7	Bank of NY Mellon Corp Sr MT Nt.....	.....	..	.....	2	1.F FE.....	976,610	110.224	1,102,241	1,000,000	984,327	.....	2,660	.....	.....	2.800	3.121	MN.....	4,433	28,000	01/04/2018.	05/04/2026.
06406F	AD	5	Bank of NY Mellon Corp Sr MTN.....	.....	..	.....	2	1.F FE.....	1,471,484	104.754	1,466,553	1,400,000	1,461,410	.....	(10,074)	.....	.....	2.200	0.405	FA.....	11,550	15,400	08/03/2020.	08/16/2023.
06406H	CV	9	Bank NY Co Inc Sr Nt.....	.....	..	.....	1	1.F FE.....	9,002,795	109.380	9,734,776	8,900,000	8,943,370	.....	(12,000)	.....	.....	3.400	3.246	MN.....	38,666	302,600	08/28/2015.	05/15/2024.
06406R	AC	1	Bank of NY Mellon Corp Sr MTN.....	.....	..	.....	1	1.F FE.....	1,714,911	103.057	1,700,441	1,650,000	1,699,484	.....	(15,427)	.....	.....	2.661	0.467	MN.....	5,488	21,953	07/23/2020.	05/16/2023.
06406R	AF	4	Bank of NY Mellon Corp Sr MTN.....	.....	..	.....	2	1.E FE.....	19,994,221	114.290	22,857,940	20,000,000	19,995,714	.....	527	.....	.....	3.400	3.403	JJ.....	287,111	680,000	01/22/2018.	01/29/2028.
06406R	AH	0	Bank of NY Mellon Corp Sr MTN.....	.....	..	.....	1	1.E FE.....	56,683,770	119.977	67,787,175	56,500,000	56,646,388	.....	(17,204)	.....	.....	3.850	3.809	AO.....	380,669	2,175,250	08/06/2018.	04/28/2028.
066836	AB	3	Baptist Hlth South Florida Inc Sec Nt.....	.....	..	.....	1	1.E FE.....	4,127,000	119.710	4,940,440	4,127,000	4,127,000	.....	.....	.....	.....	4.342	4.342	MN.....	22,897	179,194	01/10/2017.	11/15/2041.
06849R	AG	7	Barrick NA Finance LLC Co Gtd Nt.....	.....	..	.....	1	2.B FE.....	9,954,555	144.687	14,468,680	10,000,000	9,962,577	.....	948	.....	.....	5.700	5.731	MN.....	49,083	570,000	09/13/2011.	05/30/2041.
07086*	AA	0	Bath County Energy LLC Sr Nt.....	.....	..	.....	1	2.B PL.....	11,000,000	109.907	12,089,767	11,000,000	11,000,000	.....	.....	.....	.....	4.590	4.616	MJSD.....	1,403	504,900	05/03/2018.	05/03/2033.
071813	BP	3	Baxter Intl Sr Nt.....	.....	..	.....	1	2.A FE.....	4,772,750	113.995	5,699,765	5,000,000	4,792,141	.....	4,763	.....	.....	3.500	3.754	FA.....	66,111	175,000	09/08/2016.	08/15/2046.
07274N	AA	1	Bayer US Finance II LLC Sr Nt.....	.....	..	.....	1	2.A FE.....	2,001,220	101.216	2,024,314	2,000,000	2,000,175	.....	(426)	.....	.....	3.500	3.478	JD.....	1,167	70,000	06/19/2018.	06/25/2021.
07274N	AE	3	Bayer US Finance II LLC Sr Nt.....	.....	..	.....	1	2.A FE.....	12,425,306	108.932	12,342,007	11,330,000	12,304,809	.....	(120,497)	.....	.....	3.875	0.835	JD.....	19,513	219,519	08/25/2020.	12/15/2023.
07274N	AL	7	Bayer US Finance II LLC Sr Nt.....	.....	..	.....	1	2.A FE.....	40,729,653	117.622	48,224,897	41,000,000	40,783,371	.....	22,253	.....	.....	4.375	4.455	JD.....	79,722	1,793,750	06/20/2018.	12/15/2028.
07274N	AU	7	Bayer US Finance II LLC Sr Nt.....	.....	..	.....	1	2.A FE.....	1,998,338	101.235	2,024,704	2,000,000	1,998,338	.....	.....	.....	.....	2.750	3.351	JJ.....	25,361	55,000	07/12/2018.	07/15/2021.
07274N	AW	3	Bayer US Finance II LLC Sr Nt.....	.....	..	.....	1	2.A FE.....	11,180,375	108.112	11,892,287	11,000,000	11,106,796	.....	(31,084)	.....	.....	3.375	3.211	JD.....	171,188	371,250	07/12/2018.	07/15/2024.
07274N	BF	9	Bayer US Finance II LLC Sr Nt.....	.....	..	.....	1	2.A FE.....	4,963,241	113.342	5,667,105	5,000,000	4,963,241	.....	.....	.....	.....	4.400	4.594	JJ.....	101,444	220,000	07/12/2018.	07/15/2044.
072868	AC	6	Baylor University Sec Nt.....	.....	..	.....	1	1.E FE.....	3,000,000	120.903	3,627,090	3,000,000	3,000,000	.....	.....	.....	.....	4.019	4.019	MS.....	40,190	120,570	02/08/2018.	03/01/2038.
075887	BF	5	Becton Dickinson & Co Sr Nt.....	.....	..	.....	1	2.C FE.....	6,000,000	110.869	6,652,116	6,000,000	6,000,000	.....	.....	.....	.....	3.734	3.734	JD.....	9,957	224,040	12/04/2014.	12/15/2024.
075887	BG	3	Becton Dickinson & Co Sr Nt.....	.....	..	.....	1	2.C FE.....	26,161,375	129.081	32,270,325	25,000,000	26,050,745	.....	(25,414)	.....	.....	4.685	4.395	JD.....	52,056	1,171,250	04/13/2016.	12/15/2044.
075887	BM	0	Becton Dickinson & Co Sr Nt.....	.....	..	.....	1	2.C FE.....	7,664,995	123.513	8,028,313	6,500,000	7,638,181	.....	(26,814)	.....	.....	4.875	3.744	MN.....	40,490	316,875	02/05/2020.	05/15/2044.
075887	BW	8	Becton Dickinson & Co Sr Nt.....	.....	..	.....	1	2.C FE.....	15,412,131	114.761	17,099,404	14,900,000	15,320,225	.....	(60,577)	.....	.....	3.700	3.194	JD.....	38,285	551,300	06/20/2019.	06/06/2027.
075887	CE	7	Becton Dickinson & Co Sr Nt.....	.....	..	.....	1	2.C FE.....	1,551,222	126.363	1,895,442	1,500,000	1,538,101	.....	(5,195)	.....	.....	6.700	6.181	JD.....	8,375	100,500	05/01/2018.	12/01/2026.
084659	AR	2	Berkshire Hathaway Energy Sr Nt.....	.....	..	.....	1	1.G FE.....	14,995,200	133.035	19,955,220	15,000,000	14,995,831	.....	74	.....	.....	4.450	4.452	JJ.....	307,792	667,500	02/14/2019.	01/15/2049.
084659	AS	0	Berkshire Hathaway Energy Sr Nt.....	.....	..	.....	1	1.G FE.....	7,240,648	113.227	8,208,958	7,250,000	7,242,121	.....	1,473	.....	.....	4.050	4.078	AO.....	61,988	163,941	03/20/2020.	04/15/2025.
084659	AU	5	Berkshire Hathaway Energy Sr Nt.....	.....	..	.....	1	1.G FE.....	14,497,680	118.286	17,151,398	14,500,000	14,499,813	.....	2,133	.....	.....	3.700	3.700	JJ.....	408,336	.....	03/25/2020.	07/15/2030.
085770	AA	3	Berry Global Escrow Corp 1st Lien.....	.....	..	.....	1	2.C FE.....	6,096,253	107.419	6,533,224	6,082,000	6,093,879	.....	(2,374)	.....	.....	4.875	4.813	JJ.....	136,718	319,551	07/06/2020.	07/15/2026.
08888@	AA	6	Safe Harbor Hydro Sr Nt.....	.....	..	.....	1	2.C PL.....	20,000,000	109.549	21,909,822	20,000,000	20,000,000	.....	.....	.....	.....	4.610	4.610	MJSD.....	2,561	922,000	12/16/2016.	12/31/2026.
09062X	AF	0	Biogen Inc Sr Nt.....	.....	..	.....	1	1.G FE.....	4,988,200	114.595	5,729,745	5,000,000	4,993,860	.....	1,165	.....	.....	4.050	4.079	MS.....	59,625	202,500	09/10/2015.	09/15/2025.
092113	AH	2	Black Hills Corp Sr Nt.....	.....	..	.....	1	2.A FE.....	4,920,840	109.606	5,146,011	4,695,000	4,778,585	.....	(26,799)	.....	.....	4.250	3.600	MN.....	17,182	199,538	01/08/2016.	11/30/2023.
092113	AL	3	Black Hills Corp Sr Nt.....	.....	..	.....	1	2.A FE.....	24,429,607	112.686	27,546,190	24,445,000	24,436,494	.....	1,489	.....	.....	3.950	3.958	JJ.....	445,239	965,578	01/11/2016.	01/15/2026.
092113	AN	9	Black Hills Corp Sr Nt.....	.....	..	.....	1	2.A FE.....	4,975,081	122.876	6,143,795	5,000,000	4,977,229	.....	484	.....	.....	4.200	4.229	MS.....	61,833	210,000	08/10/2016.	09/15/2046.
096630	AC	2	Boardwalk Pipelines LLC Sr Nt.....	.....	..	.....	1	2.C FE.....	8,541,035	104.340	9,912,329	9,500,000	9,234,787	.....	118,283	.....	.....	3.375	4.799	FA.....	133,594	320,625	04/23/2014.	02/01/2023.
097023	BV	6	Boeing Co Sr Nt.....	.....	..	.....	1	2.C FE.....	9,539,200	101.224	10,122,380	10,000,000	9,573,281	.....	9,254	.....	.....	3.650	3.912	MS.....	121,667	365,000	02/14/2017.	03/01/2047.
097023	BX	2	Boeing Co Sr Nt.....	.....	..	.....	1	2.C FE.....	2,934,540	105.827	3,174,816	3,000,000	2,950,971	.....	5,935	.....	.....	3.250	3.510	MS.....	32,500	97,500	02/21/2018.	03/01/2028.
097023	BZ	7	Boeing Co Sr Nt.....	.....	..	.....	1	2.C FE.....	2,783,550	100.825	3,024,762	3,000,000	2,794,864	.....	4,102	.....	.....	3.625	4.042	MS.....	36,250	108,750	02/21/2018.	03/01/2048.
097023	CA	1	Boeing Co Sr Nt.....	.....	..	.....	1	2.C FE.....	22,097,905	107.248	24,323,733	22,680,000	22,205,988	.....	51,218	.....	.....	3.450	3.761	MN.....	130,410	782,460	11/20/2018.	11/01/2028.
097023	CB	9	Boeing Co Sr Nt.....	.....	..	.....	1	2.C FE.....	5,590,012	103.146	6,188,760	6,000,000	5,605,486	.....	7,308	.....	.....	3.850	4.255	MN.....	38,500	231,000	10/31/2018.	11/01/2048.
099724	AH	9	Borg Warner Automotive Sr Nt.....	.....	..	.....	1	2.B FE.....	1,542,962	117.230	1,758,444	1,500,000	1,540,001	.....	(941)	.....	.....	4.375	4.198	MS.....	19,323	65,625	09/07/2017.	03/15/2045.

SCHEDULE D - PART 1

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

E10.13

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B/A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
099724	AJ	5	Borg Warner Automotive Sr Nt.....	LS...	..	1	2.B FE.....	6,870,660	110.186	7,988,471	7,250,000	7,057,174	.....	.....41,359	.....	.....	.....3.375	4.070	MS.....	72,047	244,688	02/16/2016.	03/15/2025.
100743	AJ	2	Boston Gas Company Sr Nt.....	.....	..	.....1	1.G FE.....	7,000,000	126.823	8,877,624	7,000,000	7,000,000	.....	.....	.....	.....	.....4.487	4.487	FA.....	118,656	314,090	02/14/2012.	02/15/2042.
100743	AK	9	Boston Gas Company Sr Nt.....	.....	..	.....1	1.G FE.....	10,989,660	111.023	12,212,508	11,000,000	10,992,821	.....	.....967	.....	.....	.....3.150	3.161	FA.....	144,375	346,500	07/31/2017.	08/01/2027.
10112R	AW	4	Boston Properties LP Sr Nt.....	.....	..	.....1	2.A FE.....	4,087,200	108.660	4,346,400	4,000,000	4,035,419	.....	.....(10,697)	.....	.....	.....3.800	3.495	FA.....	63,333	152,000	10/07/2015.	02/01/2024.
10112R	AX	2	Boston Properties LP Sr Nt.....	.....	..	.....1	2.A FE.....	36,848,847	113.806	41,908,875	36,825,000	36,838,511	.....	.....(2,457)	.....	.....	.....3.650	3.642	FA.....	560,047	1,344,113	02/12/2016.	02/01/2026.
10112R	BA	1	Boston Properties LP Sr Nt.....	.....	..	.....1	2.A FE.....	23,057,625	119.604	27,508,989	23,000,000	23,047,557	.....	.....(5,159)	.....	.....	.....4.500	4.468	JD.....	86,250	1,035,000	12/06/2018.	12/01/2028.
101137	AS	6	Boston Scientific Corp Nt.....	.....	..	.....2	2.C FE.....	32,214,365	117.783	37,101,677	31,500,000	32,096,292	.....	.....(75,445)	.....	.....	.....4.000	3.685	MS.....	420,000	1,260,000	06/04/2019.	03/01/2028.
101137	AU	1	Boston Scientific Corp Sr Nt.....	.....	..	.....1	2.C FE.....	18,053,075	137.196	24,009,300	17,500,000	18,037,909	.....	.....(9,992)	.....	.....	.....4.700	4.503	MS.....	274,167	822,500	05/15/2019.	03/01/2049.
101137	AW	7	Boston Scientific Corp Sr Nt.....	.....	..	.....1	2.C FE.....	12,813,510	113.484	14,185,500	12,500,000	12,743,000	.....	.....(44,020)	.....	.....	.....3.750	3.325	MS.....	156,250	468,750	05/13/2019.	03/01/2026.
101137	AX	5	Boston Scientific Corp Sr Nt.....	.....	..	.....1	2.C FE.....	33,073,787	117.851	38,570,308	32,728,000	33,021,457	.....	.....(31,677)	.....	.....	.....4.000	3.866	MS.....	436,373	1,309,120	05/13/2019.	03/01/2029.
10373Q	AC	4	BP Cap Mkts America Sr Nt.....	.....	..	.....1	1.F FE.....	30,728,216	117.399	35,630,627	30,350,000	30,682,021	.....	.....(39,672)	.....	.....	.....3.937	3.762	MS.....	331,911	1,194,880	10/29/2019.	09/21/2028.
10373Q	AE	0	BP Cap Mkts America Sr Nt.....	.....	..	.....1	1.F FE.....	4,956,170	119.508	5,616,867	4,700,000	4,923,267	.....	.....(26,075)	.....	.....	.....4.234	3.502	MN.....	30,402	198,998	10/29/2019.	11/06/2028.
10373Q	AW	0	BP Cap Mkts America Sr Nt.....	.....	..	.....1	1.F FE.....	10,105,694	107.245	10,724,450	10,000,000	10,062,438	.....	.....(21,486)	.....	.....	.....3.216	2.978	MN.....	29,480	321,600	12/14/2018.	11/28/2023.
110122	CP	1	Bristol-Myers Squibb Co Sr Nt.....	.....	..	.....1	1.F FE.....	41,225,733	116.416	48,312,682	41,500,000	41,237,953	.....	.....12,219	.....	.....	.....3.400	3.486	JJ.....	607,514	705,500	07/17/2020.	07/26/2029.
110122	CR	7	Bristol-Myers Squibb Co Sr Nt.....	.....	..	.....1	1.F FE.....	6,027,716	135.231	7,437,683	5,500,000	6,023,187	.....	.....(4,530)	.....	.....	.....4.250	3.705	AO.....	42,205	116,875	07/17/2020.	10/26/2049.
110122	CW	6	Bristol-Myers Squibb Co Sr Nt.....	.....	..	.....1	1.F FE.....	15,068,448	104.767	15,715,005	15,000,000	15,053,972	.....	.....(14,476)	.....	.....	.....3.250	3.021	FA.....	184,167	243,750	07/17/2020.	04/15/2038.
110122	DB	1	Bristol-Myers Squibb Co Sr Nt.....	.....	..	.....1	1.F FE.....	5,991,312	109.632	6,577,896	6,000,000	5,992,488	.....	.....1,176	.....	.....	.....3.625	3.665	MN.....	27,792	108,750	07/17/2020.	05/15/2024.
110122	DJ	4	Bristol-Myers Squibb Co Sr Nt.....	.....	..	.....1	1.F FE.....	5,703,992	144.638	7,955,107	5,500,000	5,702,162	.....	.....(1,830)	.....	.....	.....5.000	4.743	FA.....	103,889	137,500	07/17/2020.	08/15/2045.
11134L	AH	2	Broadcom Crp/ Caymn Fi Sr Nt.....	.....	..	.....1	2.C FE.....	8,963,855	112.231	10,100,763	9,000,000	8,974,339	.....	.....3,698	.....	.....	.....3.875	3.929	JJ.....	160,813	348,750	02/21/2018.	01/15/2027.
11134L	AK	5	Broadcom Crp/ Caymn Fi Sr Nt.....	.....	..	.....1	2.C FE.....	3,995,917	100.046	4,001,828	4,000,000	3,999,948	.....	.....1,356	.....	.....	.....2.200	2.234	JJ.....	40,578	88,000	02/21/2018.	01/15/2021.
11134L	AP	4	Broadcom Crp/ Caymn Fi Sr Nt.....	.....	..	.....1	2.C FE.....	6,998,190	107.978	7,558,481	7,000,000	6,999,380	.....	.....142	.....	.....	.....3.125	3.127	JJ.....	100,868	218,750	02/21/2018.	01/15/2025.
11134L	AR	0	Broadcom Crp/ Caymn Fi Sr Nt.....	.....	..	.....1	2.C FE.....	22,988,907	110.221	25,350,784	23,000,000	22,994,172	.....	.....718	.....	.....	.....3.500	3.504	JJ.....	371,194	805,000	02/21/2018.	01/15/2028.
11283#	AF	8	Brookfield Asset Mgmt Sr Nt.....	.....	..	.....	2.B PL.....	11,000,000	110.945	12,203,919	11,000,000	11,000,000	.....	.....	.....	.....	.....4.290	4.290	JD.....	19,663	471,900	12/19/2017.	12/16/2030.
113804	AD	0	Brooklyn Navy Yard Cogeneratio Sr Secure.....	.....	..	.....	2.C PL.....	19,928,383	118.832	23,681,337	19,928,383	19,928,383	.....	.....	.....	.....	.....5.020	5.020	JD.....	2,779	1,000,405	02/14/2019.	12/31/2040.
11523@	AA	1	Brown Bear II LLC Sr Sec Nt.....	.....	..	.....	3.A PL.....	35,000,000	96.492	33,772,098	35,000,000	35,000,000	.....	.....	.....	.....	.....4.620	4.621	JJ.....	745,617	1,617,000	04/09/2015.	04/09/2030.
115637	AL	4	Brown-Forman Corp Sr Nt.....	.....	..	.....1	1.G FE.....	5,224,150	118.220	5,911,005	5,000,000	5,199,503	.....	.....(5,933)	.....	.....	.....3.750	3.489	JJ.....	86,458	187,500	07/28/2016.	01/15/2043.
115637	AT	7	Brown-Forman Corp Sr Nt.....	.....	..	.....1	1.G FE.....	14,828,250	122.712	18,406,860	15,000,000	14,844,842	.....	.....6,086	.....	.....	.....4.000	4.084	AO.....	126,667	600,000	03/22/2018.	04/15/2038.
12189L	AC	5	Burlington Northern Santa Fe Sr Nt.....	.....	..	.....1	1.E FE.....	14,944,650	139.350	20,902,500	15,000,000	14,954,861	.....	.....1,266	.....	.....	.....5.050	5.074	MS.....	252,500	757,500	09/07/2010.	03/01/2041.
12189L	AS	0	Burlington Northern Santa Fe Sr Nt.....	.....	..	.....1	1.G FE.....	17,797,587	141.010	23,045,248	16,343,000	17,689,931	.....	.....(33,260)	.....	.....	.....4.900	4.333	AO.....	200,202	800,807	05/30/2018.	04/01/2044.
12189L	AV	3	Burlington Northern Santa Fe Sr Nt.....	.....	..	.....1	1.G FE.....	7,962,720	109.596	8,767,656	8,000,000	7,982,928	.....	.....3,716	.....	.....	.....3.000	3.054	AO.....	60,000	240,000	03/04/2015.	04/01/2025.
12189L	AW	1	Burlington Northern Santa Fe Sr Nt.....	.....	..	.....1	1.G FE.....	9,967,300	130.609	13,060,870	10,000,000	9,971,166	.....	.....679	.....	.....	.....4.150	4.169	AO.....	103,750	415,000	03/04/2015.	04/01/2045.
12189L	BA	8	Burlington Northern Santa Fe Sr Nt.....	LS...	..	1	1.G FE.....	13,964,580	113.226	15,851,696	14,000,000	13,977,369	.....	.....3,102	.....	.....	.....3.250	3.278	JD.....	20,222	455,000	03/06/2017.	06/15/2027.
12189L	BB	6	Burlington Northern Santa Fe Sr Nt.....	.....	..	.....1	1.G FE.....	11,862,840	131.948	15,833,784	12,000,000	11,874,116	.....	.....2,563	.....	.....	.....4.125	4.191	JD.....	22,000	495,000	03/06/2017.	06/15/2047.
124857	AN	3	CBS Corp Sr Nt.....	.....	..	.....1	2.B FE.....	11,350,615	119.698	13,765,293	11,500,000	11,366,459	.....	.....2,958	.....	.....	.....4.600	4.681	JJ.....	243,928	529,000	01/07/2015.	01/15/2045.
124857	AQ	6	CBS Corp Sr Nt.....	.....	..	.....1	2.B FE.....	13,746,320	114.450	16,023,028	14,000,000	13,864,625	.....	.....23,651	.....	.....	.....4.000	4.215	JJ.....	258,222	560,000	07/07/2015.	01/15/2026.
124857	AR	4	CBS Corp Sr Nt.....	.....	..	.....1	2.B FE.....	16,526,858	109.730	18,324,943	16,700,000	16,570,780	.....	.....19,270	.....	.....	.....2.900	3.041	JJ.....	223,316	484,300	10/29/2019.	01/15/2027.
124857	AT	0	CBS Corp Sr Nt.....	.....	..	.....2	2.B FE.....	28,529,592	112.439	32,269,850	28,700,000	28,595,072	.....	.....12,478	.....	.....	.....3.375	3.432	FA.....	365,925	968,625	11/14/2019.	02/15/2028.
124857	AX	1	CBS Corp Sr Nt.....	.....	..	.....1	2.B FE.....	1,144,209	114.219	1,256,413	1,100,000	1,138,791	.....	.....(4,754)	.....	.....	.....3.700	3.147	JD.....	3,392	40,700	10/29/2019.	06/01/2028.
124857	AZ	6	CBS Corp Sr Nt.....	.....	..	.....1	2.B FE.....	17,654,274	119.622	19,498,419	16,300,000	17,504,164	.....	.....(127,372)	.....	.....	.....4.200	3.166	JD.....	57,050	684,600	11/14/2019.	06/01/2029.
1248EP	BK	8	CCO Holdings LLC Sr Nt.....	.....	..	.....1	3.B FE.....	1,000,000	103.875	1,038,750	1,000,000	1,000,000	.....	.....	.....	.....	.....5.875	5.875	MN.....	9,792	58,750	04/15/2015.	05/01/2027.

SCHEDULE D - PART 1

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

E10.14

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B/A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
1248EP	BM	4	CCO Holdings LLC Sr Nt.....	.....	..	.....	3.B FE.....	8,020,134	103.185	8,254,800	8,000,000	8,012,302	.....	.....(2,016)	.....	.....	.....5.750	5.715	FA.....	173,778	460,000	05/23/2016.	02/15/2026.
1248EP	BT	9	CCO Holdings LLC Sr Nt.....	.....	..	.....2	3.B FE.....	10,370,500	106.119	10,718,019	10,100,000	10,263,270	.....	.....(33,302)	.....	.....	.....5.125	4.708	MN.....	86,271	517,625	07/13/2017.	05/01/2027.
12519@	AA	5	CED Alamo 7 LLC Sr Sec Nt.....	.....	..	.....	2.C.....	47,812,785	108.014	51,644,500	47,812,785	47,812,785	.....	.....	.....	.....	.....4.210	4.207	JD.....	5,591	2,012,918	02/18/2016.	06/30/2041.
125523	AF	7	Cigna Corp Sr Nt.....	.....	..	.....1	2.B FE.....	2,940,057	108.107	2,918,889	2,700,000	2,905,228	.....	.....(34,829)	.....	.....	.....3.750	0.625	JJ.....	46,688	.....	07/28/2020.	07/15/2023.
125523	AG	5	Cigna Corp Sr Nt.....	.....	..	.....1	2.B FE.....	2,483,793	115.202	2,649,651	2,300,000	2,449,601	.....	.....(29,503)	.....	.....	.....4.125	2.646	MN.....	12,123	94,875	10/29/2019.	11/15/2025.
125523	AH	3	Cigna Corp Sr Nt.....	.....	..	.....1	2.B FE.....	43,352,968	120.869	52,215,278	43,200,000	43,336,821	.....	.....(16,295)	.....	.....	.....4.375	4.323	AO.....	399,000	1,890,000	10/29/2019.	10/15/2028.
125523	AJ	9	Cigna Corp Sr Nt.....	.....	..	.....1	2.B FE.....	565,100	130.284	651,420	500,000	562,175	.....	.....(2,524)	.....	.....	.....4.800	3.805	FA.....	9,067	24,000	10/29/2019.	08/15/2038.
125523	AK	6	Cigna Corp Sr Nt.....	.....	..	.....1	2.B FE.....	3,334,217	137.514	3,987,894	2,900,000	3,324,599	.....	.....(8,367)	.....	.....	.....4.900	4.015	JD.....	6,316	142,100	10/29/2019.	12/15/2048.
125523	BR	0	Cigna Corp Sr Nt.....	.....	..	.....1	2.B FE.....	996,007	103.889	1,038,888	1,000,000	997,170	.....	.....1,164	.....	.....	.....3.900	4.161	FA.....	14,733	19,500	07/14/2020.	02/15/2022.
125523	CB	4	Cigna Corp Sr Nt.....	.....	..	.....1	2.B FE.....	3,182,218	112.913	3,500,300	3,100,000	3,176,991	.....	.....(5,228)	.....	.....	.....3.400	2.956	MS.....	35,133	52,700	07/14/2020.	03/01/2027.
125523	CD	0	Cigna Corp Sr Nt.....	.....	..	.....1	2.B FE.....	13,592,255	147.642	17,717,004	12,000,000	13,573,599	.....	.....(18,657)	.....	.....	.....6.125	5.097	MN.....	93,917	367,500	07/14/2020.	11/15/2041.
125523	CL	2	Cigna Corp Sr Nt.....	.....	..	.....1	2.B FE.....	17,670,264	106.622	18,872,112	17,700,000	17,672,373	.....	.....2,109	.....	.....	.....2.400	2.419	MS.....	125,080	211,220	03/04/2020.	03/15/2030.
125896	BL	3	CMS Energy Corp Sr Nt.....	.....	..	.....1	2.B FE.....	2,620,114	128.635	2,958,605	2,300,000	2,586,531	.....	.....(8,028)	.....	.....	.....4.700	3.860	MS.....	27,325	108,100	06/30/2016.	03/31/2043.
125896	BP	4	CMS Energy Corp Sr Nt.....	.....	..	.....1	2.B FE.....	9,968,300	112.043	11,204,320	10,000,000	9,983,191	.....	.....3,104	.....	.....	.....3.600	3.638	MN.....	46,000	360,000	11/04/2015.	11/15/2025.
125896	BS	8	CMS Energy Corp Sr Nt.....	.....	..	.....2	2.B FE.....	17,646,650	112.998	19,774,615	17,500,000	17,599,167	.....	.....(13,658)	.....	.....	.....3.450	3.351	FA.....	228,083	603,750	04/21/2017.	08/15/2027.
126307	AS	6	CSC Holdings Inc Sr Nt.....	.....	..	.....1	3.C FE.....	16,023,750	106.750	16,012,500	15,000,000	15,968,093	.....	.....(55,657)	.....	.....	.....5.375	3.395	FA.....	335,938	.....	10/16/2020.	02/01/2028.
126307	BD	8	CSC Holdings Inc Sr Nt.....	.....	..	.....1	4.C FE.....	3,314,208	104.375	3,375,488	3,234,000	3,313,663	.....	.....(544)	.....	.....	.....4.625	4.255	JD.....	12,464	.....	12/10/2020.	12/01/2030.
126307	BF	3	CSC Holdings Inc Sr Nt.....	.....	..	.....1	3.C FE.....	3,587,662	98.125	3,608,056	3,677,000	3,588,189	.....	.....527	.....	.....	.....3.375	3.662	FA.....	46,192	.....	12/10/2020.	02/15/2031.
126408	HB	2	CSX Corp Sr Nt.....	.....	..	.....1	2.A FE.....	19,983,000	109.243	21,848,660	20,000,000	19,993,320	.....	.....1,724	.....	.....	.....3.400	3.410	FA.....	283,333	680,000	07/16/2014.	08/01/2024.
126408	HM	8	CSX Corp Sr Nt.....	.....	..	.....1	2.A FE.....	20,401,335	121.145	24,228,920	20,000,000	20,334,278	.....	.....(35,311)	.....	.....	.....4.250	4.002	MS.....	250,278	850,000	02/21/2019.	03/15/2029.
126408	HN	6	CSX Corp Sr Nt.....	.....	..	.....1	2.A FE.....	7,826,372	137.168	10,836,288	7,900,000	7,828,855	.....	.....1,197	.....	.....	.....4.750	4.809	MN.....	47,949	375,250	11/07/2018.	11/15/2048.
12656*	AN	2	CSLB Holdings Inc Gtd Sr Nt Ser A.....	.....	..	.....1	1.G.....	10,000,000	110.890	11,089,037	10,000,000	10,000,000	.....	.....	.....	.....	.....3.320	3.320	AO.....	80,233	332,000	10/04/2017.	10/04/2029.
126650	CL	2	CVS Health Corp Sr Nt.....	.....	..	.....1	2.B FE.....	7,708,200	113.251	8,493,825	7,500,000	7,604,844	.....	.....(20,878)	.....	.....	.....3.875	3.540	JJ.....	129,974	290,625	08/24/2015.	07/20/2025.
126650	CN	8	CVS Health Corp Sr Nt.....	.....	..	.....1	2.B FE.....	13,238,447	134.636	17,502,693	13,000,000	13,232,850	.....	.....(4,897)	.....	.....	.....5.125	4.996	JJ.....	297,962	666,250	06/17/2019.	07/20/2045.
126650	CQ	1	CVS Health Corp Sr Nt.....	.....	..	.....1	2.B FE.....	3,905,172	107.059	3,854,135	3,600,000	3,841,989	.....	.....(63,183)	.....	.....	.....4.750	0.683	JD.....	14,250	85,500	07/22/2020.	12/01/2022.
126650	CZ	1	CVS Health Corp Sr Nt.....	.....	..	.....1	2.B FE.....	28,813,962	135.528	35,237,228	26,000,000	28,740,320	.....	.....(55,047)	.....	.....	.....5.050	4.371	MS.....	350,133	1,313,000	08/23/2019.	03/25/2048.
126650	DG	2	CVS Health Corp Sr Nt.....	.....	..	.....1	2.B FE.....	12,882,610	112.623	14,641,042	13,000,000	12,896,565	.....	.....10,187	.....	.....	.....3.250	3.357	FA.....	159,611	422,500	08/08/2019.	08/15/2029.
12726@	AA	4	CTL Cap Tr 2019-23 Tr NYU-London.....	.....	..	.....	1.D.....	24,385,263	106.650	26,006,882	24,385,263	24,385,263	.....	.....	.....	.....	.....3.228	3.250	MON.....	34,985	508,010	04/24/2020.	07/15/2030.
134429	BE	8	Campbell Soup Co Sr Nt Ser 5Y.....	.....	..	.....1	2.B FE.....	998,510	106.775	1,067,747	1,000,000	999,310	.....	.....296	.....	.....	.....3.650	3.683	MS.....	10,747	36,500	03/12/2018.	03/15/2023.
134429	BG	3	Campbell Soup Co Sr Nt.....	.....	..	.....1	2.C FE.....	39,762,080	117.613	47,045,360	40,000,000	39,818,865	.....	.....21,111	.....	.....	.....4.150	4.224	MS.....	488,778	1,660,000	04/10/2018.	03/15/2028.
14040H	BJ	3	Capital One Financial Corp Sub Nt.....	.....	..	.....	2.C FE.....	323,157	114.171	342,514	300,000	319,071	.....	.....(3,652)	.....	.....	.....4.200	2.782	AO.....	2,170	12,600	11/14/2019.	10/29/2025.
14040H	BK	0	Capital One Financial Corp Sr Nt.....	.....	..	.....	2.C FE.....	21,084,396	113.447	23,937,233	21,100,000	21,104,053	.....	.....(854)	.....	.....	.....3.750	3.745	JJ.....	336,281	791,250	11/14/2019.	07/28/2026.
140420	NB	2	Capital One Bank USA NA Sub Nt.....	.....	..	.....	2.B FE.....	5,514,728	105.675	5,922,038	5,604,000	5,579,932	.....	.....10,731	.....	.....	.....3.375	3.587	FA.....	71,451	189,135	04/21/2014.	02/15/2023.
14149Y	AW	8	Cardinal Health Inc Sr Nt.....	.....	..	.....1	2.B FE.....	3,986,280	118.202	4,728,068	4,000,000	3,988,418	.....	.....295	.....	.....	.....4.600	4.621	MS.....	54,178	184,000	02/19/2013.	03/15/2043.
14149Y	BJ	6	Cardinal Health Inc Sr Nt.....	.....	..	.....2	2.B FE.....	23,032,795	112.916	25,970,588	23,000,000	23,022,971	.....	.....(3,249)	.....	.....	.....3.410	3.392	JD.....	34,858	784,300	10/17/2017.	06/15/2027.
14149Y	BM	9	Cardinal Health Inc Sr Nt.....	.....	..	.....1	2.B FE.....	4,151,320	117.812	4,712,468	4,000,000	4,142,287	.....	.....(3,012)	.....	.....	.....4.368	4.143	JD.....	7,765	174,720	10/13/2017.	06/15/2047.
14155#	AB	6	Cardinals Ballpark LLC Sr Nt.....	.....	..	.....	2.B YE.....	2,267,730	107.872	2,446,256	2,267,730	2,267,730	.....	.....	.....	.....	.....5.770	5.769	MS.....	33,075	130,848	02/29/2012.	09/30/2027.
141781	AU	8	Cargill Inc Sr Nt.....	.....	..	.....1	1.F FE.....	12,924,500	135.665	13,566,490	10,000,000	12,211,096	.....	.....(98,048)	.....	.....	.....6.125	4.189	MS.....	180,347	612,500	07/09/2012.	09/15/2036.
141781	AY	0	Cargill Inc Sr Nt.....	.....	..	.....1	1.F FE.....	41,068,135	101.443	38,750,364	38,199,000	38,328,523	.....	.....(345,617)	.....	.....	.....4.307	3.369	MN.....	214,794	1,645,231	01/11/2012.	05/14/2021.

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
141781	BF	0	Cargill Inc Sr Nt.....	.....	..	.....	1.F FE.....	16,423,937	135.465	19,100,551	14,100,000	16,257,695	.....	.....(51,362)	.....	.....	.....4.760	3.803	MN.....	70,845	671,160	08/04/2017.	11/23/2045.
141781	BG	8	Cargill Inc Sr Nt.....	.....	..	.....1	1.F FE.....	998,760	106.049	1,060,490	1,000,000	999,439	.....	.....247	.....	.....	.....3.250	3.277	MS.....	10,833	32,500	02/26/2018.	03/01/2023.
14268#	AA	2	Carlsbad Energy Holdings LLC Sr Nt Ser A.....	.....	..	.....	2.A PL.....	13,000,000	112.158	14,580,599	13,000,000	13,000,000	.....	.....	.....	.....	.....4.120	4.141	MJSD.	1,488	535,600	09/29/2017.	10/31/2038.
14448C	AP	9	Carrier Global Corp Sr Nt.....	.....	..	.....1	2.C FE.....	8,267,821	107.904	8,902,072	8,250,000	8,267,682	.....	.....(140)	.....	.....	.....2.493	2.454	FA.....	77,699	.....	12/10/2020.	02/15/2027.
14448C	AQ	7	Carrier Global Corp Sr Nt.....	.....	..	.....1	2.C FE.....	37,104,473	106.941	39,568,281	37,000,000	37,104,109	.....	.....(364)	.....	.....	.....2.722	2.686	FA.....	380,475	.....	12/10/2020.	02/15/2030.
14448C	AR	5	Carrier Global Corp Sr Nt.....	.....	..	.....1	2.C FE.....	12,810,624	109.703	13,987,107	12,750,000	12,810,559	.....	.....(65)	.....	.....	.....3.377	3.342	AO.....	102,858	.....	12/10/2020.	04/05/2040.
14448C	AS	3	Carrier Global Corp Sr Nt.....	.....	..	.....1	2.C FE.....	21,329,984	111.902	23,779,196	21,250,000	21,330,031	.....	.....47	.....	.....	.....3.577	3.556	AO.....	181,582	.....	12/10/2020.	04/05/2050.
14888@	AA	4	Catalyst Old River Hydro Sr Sec Nt.....	.....	..	.....	2.C PL.....	24,860,625	106.075	26,370,904	24,860,625	24,860,625	.....	.....	.....	.....	.....4.000	4.020	MJSD.	2,762	160,213	11/02/2020.	11/30/2029.
14913Q	2L	2	Caterpillar Finl Service Sr MTN.....	.....	..	.....	1.F FE.....	498,365	107.196	535,978	500,000	499,187	.....	.....324	.....	.....	.....3.450	3.522	MN.....	2,204	17,250	05/22/2018.	05/15/2023.
14913Q	2N	8	Caterpillar Finl Service Sr Nt MTN.....	.....	..	.....1	1.F FE.....	3,996,920	101.933	4,077,308	4,000,000	3,999,278	.....	.....1,039	.....	.....	.....3.150	3.177	MS.....	39,900	126,000	09/04/2018.	09/07/2021.
14913R	2D	8	Caterpillar Finl Svcs Corp Sr Nt.....	.....	..	.....1	1.F FE.....	2,611,206	100.838	2,621,783	2,600,000	2,609,605	.....	.....(1,601)	.....	.....	.....0.650	0.502	JJ.....	8,121	.....	07/27/2020.	07/07/2023.
14913R	2F	3	Caterpillar Finl Svcs Corp Sr MTN.....	.....	..	.....1	1.F FE.....	14,989,800	100.385	15,057,810	15,000,000	14,990,818	.....	.....1,018	.....	.....	.....0.450	0.473	MS.....	20,063	.....	09/09/2020.	09/14/2023.
14916R	AD	6	Catholic Health Initiative Nt.....	.....	..	.....	2.A FE.....	6,258,960	117.171	7,030,254	6,000,000	6,213,512	.....	.....(6,408)	.....	.....	.....4.350	4.094	MN.....	43,500	261,000	11/13/2012.	11/01/2042.
15005#	AA	7	CED Upton County Solar LLC Sr Sec Nt.....	.....	..	.....	2.C.....	10,716,114	114.882	12,310,877	10,716,114	10,716,114	.....	.....	.....	.....	.....4.450	4.447	JD.....	1,325	476,867	03/16/2017.	06/30/2042.
150190	AB	2	Cedar Fair/Can/Magnum/MI Sr Nt.....	.....	..	.....	5.B FE.....	29,201,263	102.250	30,030,825	29,370,000	29,229,679	.....	.....11,818	.....	.....	.....5.375	5.443	AO.....	333,268	1,578,638	09/06/2018.	04/15/2027.
15189T	AV	9	CenterPoint Energy Inc Sr Nt.....	.....	..	.....1	2.B FE.....	29,376,102	118.487	34,953,606	29,500,000	29,400,163	.....	.....10,527	.....	.....	.....4.250	4.301	MN.....	208,958	1,253,750	10/04/2018.	11/01/2028.
15189X	AS	7	Centerpoint Energy Houston Sec Nt.....	.....	..	.....1	1.F FE.....	4,085,284	125.852	5,159,932	4,100,000	4,086,059	.....	.....282	.....	.....	.....3.950	3.971	MS.....	53,983	161,950	02/26/2018.	03/01/2048.
156700	BB	1	Lumen Technologies Inc Sr Nt.....	.....	..	.....	3.C FE.....	5,162,300	105.596	5,216,442	4,940,000	5,157,606	.....	.....(4,695)	.....	.....	.....5.125	3.912	FA.....	95,644	.....	11/24/2020.	12/15/2026.
156700	BD	7	Lumen Technologies Inc Sr Nt.....	.....	..	.....1	3.C FE.....	5,355,185	101.750	5,350,015	5,258,000	5,353,759	.....	.....(1,426)	.....	.....	.....4.500	4.094	JJ.....	22,347	.....	12/08/2020.	01/15/2029.
159864	AC	1	Charles River Laboratories Sr Nt.....	.....	..	.....	3.B FE.....	15,413,730	104.740	15,392,590	14,696,000	15,187,053	.....	.....(138,097)	.....	.....	.....5.500	4.384	AO.....	202,070	808,280	05/16/2019.	04/01/2026.
159864	AE	7	Charles River Laboratories Sr Nt.....	.....	..	.....	3.B FE.....	6,234,094	104.750	6,473,550	6,180,000	6,225,378	.....	.....(7,361)	.....	.....	.....4.250	4.095	MN.....	43,775	265,601	07/06/2020.	05/01/2028.
161175	BB	9	Charter Comm Opt 1st Lien Sr Sec Nt.....	.....	..	.....2	2.C FE.....	2,878,138	105.424	2,846,456	2,700,000	2,837,089	.....	.....(41,049)	.....	.....	.....4.464	0.793	JJ.....	52,898	.....	07/31/2020.	07/23/2022.
161175	BR	4	Charter Comm Opt 1st Lien.....	.....	..	.....2	2.C FE.....	9,108,871	121.586	9,982,243	8,210,000	8,994,297	.....	.....(83,166)	.....	.....	.....5.050	3.661	MS.....	104,803	414,605	10/07/2019.	03/30/2029.
161175	BS	2	Charter Comm Opt 1st Lien.....	.....	..	.....1	2.C FE.....	13,936,385	122.051	15,988,733	13,100,000	13,920,243	.....	.....(13,887)	.....	.....	.....5.125	4.720	JJ.....	335,688	654,591	10/08/2019.	07/01/2049.
161175	BT	0	Charter Comm Opt Secured Nt.....	.....	..	.....1	2.C FE.....	8,452,060	119.440	10,152,400	8,500,000	8,452,430	.....	.....370	.....	.....	.....4.800	4.836	MS.....	136,000	347,933	10/15/2019.	03/01/2050.
16412X	AG	0	Cheniere Corp Christi HD 1st lien Nt.....	.....	..	.....1	2.C FE.....	25,882,425	118.298	29,926,977	25,298,000	25,792,322	.....	.....(73,639)	.....	.....	.....5.125	4.733	JD.....	3,601	1,296,523	11/06/2019.	06/30/2027.
16412X	AJ	4	Cheniere Corp Christi HD 1st Lien.....	.....	..	.....1	2.C FE.....	8,993,808	111.326	10,019,376	9,000,000	8,994,048	.....	.....240	.....	.....	.....3.700	3.709	MN.....	42,550	166,500	10/27/2020.	11/15/2029.
166764	AH	3	Chevron Corp Sr Nt.....	.....	..	.....1	1.C FE.....	15,000,000	106.356	15,953,445	15,000,000	15,000,000	.....	.....	.....	.....	.....3.191	3.191	JD.....	9,307	478,650	06/17/2013.	06/24/2023.
16829@	AA	1	Chick-Fil-A, Inc Sr Nt Ser A.....	.....	..	.....	2.A IF.....	35,000,000	100.372	35,130,335	35,000,000	35,000,000	.....	.....	.....	.....	.....1.480	1.480	AO.....	89,211	.....	10/29/2020.	10/29/2023.
16876A	AA	2	Children's Hospital Medi Nt.....	.....	..	.....1	1.C FE.....	10,000,000	125.947	12,594,660	10,000,000	10,000,000	.....	.....	.....	.....	.....4.268	4.268	MN.....	54,536	426,800	10/30/2014.	05/15/2044.
171798	AD	3	Cimarex Energy Co Sr Nt.....	.....	..	.....1	2.C FE.....	7,566,100	110.214	8,266,035	7,500,000	7,556,623	.....	.....(7,606)	.....	.....	.....3.900	3.761	MN.....	37,375	292,500	10/29/2019.	05/15/2027.
17275R	AD	4	Cisco Sys Inc Nt.....	.....	..	.....1	1.E FE.....	9,446,300	154.207	15,420,730	10,000,000	9,556,848	.....	.....12,812	.....	.....	.....5.900	6.314	FA.....	222,889	590,000	05/07/2009.	02/15/2039.
17275R	BC	5	Cisco Sys Inc Sr Nt.....	.....	..	.....1	1.E FE.....	9,992,400	111.283	11,128,340	10,000,000	9,995,794	.....	.....744	.....	.....	.....2.950	2.959	FA.....	100,792	295,000	02/22/2016.	02/28/2026.
17275R	BL	5	Cisco Sys Inc Sr Nt.....	.....	..	.....1	1.E FE.....	3,996,480	109.889	4,395,540	4,000,000	3,997,882	.....	.....341	.....	.....	.....2.500	2.510	MS.....	28,056	100,000	09/13/2016.	09/20/2026.
172967	JT	9	Citigroup Inc Sub Nt.....	.....	..	.....	2.B FE.....	24,898,000	114.331	28,582,650	25,000,000	24,949,157	.....	.....10,149	.....	.....	.....4.400	4.451	JD.....	64,167	1,100,000	06/03/2015.	06/10/2025.
172967	KA	8	Citigroup Inc Sub Nt.....	.....	..	.....	2.B FE.....	9,954,000	118.214	11,821,380	10,000,000	9,971,194	.....	.....3,590	.....	.....	.....4.450	4.500	MS.....	113,722	445,000	09/23/2015.	09/29/2027.
172967	KU	4	Citigroup Inc Sub Nt.....	.....	..	.....	2.B FE.....	2,160,000	116.968	2,339,360	2,000,000	2,141,048	.....	.....(16,308)	.....	.....	.....4.125	3.073	JJ.....	35,750	82,500	10/29/2019.	07/25/2028.
172967	LS	8	Citigroup Inc Sr Nt.....	.....	..	.....1	1.G FE.....	6,933,430	113.056	7,913,885	7,000,000	6,949,414	.....	.....5,510	.....	.....	.....3.520	3.627	AO.....	43,804	246,400	01/17/2018.	10/27/2028.
172967	LU	3	Citigroup Inc Sr Nt.....	.....	..	.....1	1.G FE.....	26,000,000	119.169	30,983,810	26,000,000	26,000,000	.....	.....	.....	.....	.....3.878	3.878	JJ.....	439,722	1,008,280	01/17/2018.	01/24/2039.
172967	MD	0	Citigroup Inc Sr Nt.....	.....	..	.....1	2.A FE.....	20,989,920	138.043	28,989,093	21,000,000	20,990,323	.....	.....170	.....	.....	.....4.650	4.653	JJ.....	428,575	976,500	07/16/2018.	07/23/2048.

SCHEDULE D - PART 1

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

E10.16

1			2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
17401Q	AS	0	Citizens Bank NA/RI Sr Nt.....		.....	..	.....2	2.A FE.....	1,998,180	102.954	2,059,080	2,000,000	1,999,300	.....	.....604	.....	.....	.....3.250	3.282	FA.....	24,736	65,000	02/11/2019.	02/14/2022.
174610	AJ	4	Citizens Financial Group Sub Nt.....		.....	..	.....1	2.B FE.....	22,928,927	113.488	25,818,497	22,750,000	22,843,785	.....	.....(18,183)	.....	.....	.....4.350	4.250	FA.....	412,344	989,625	12/17/2015.	08/01/2025.
174610	AK	1	Citizens Financial Group Sub Nt.....		.....	..	.....	2.B FE.....	30,524,469	115.477	34,989,410	30,300,000	30,453,147	.....	.....(28,162)	.....	.....	.....4.300	4.184	JD.....	101,337	1,302,900	11/14/2019.	12/03/2025.
18055#	BB	7	Clarion Lion Prop Hlds LP Sr Nt Ser Z.....		.....	..	.....	1.G.....	20,000,000	118.746	23,749,298	20,000,000	20,000,000	.....	.....	.....	.....	.....4.390	4.390	FA.....	365,833	878,000	02/01/2019.	02/01/2030.
18055#	BG	6	Clarion Lion Prop Hlds LP Sr Nt Ser AE.....		.....	..	.....1	1.G.....	12,000,000	112.281	13,473,765	12,000,000	12,000,000	.....	.....	.....	.....	.....3.670	3.670	JJ.....	203,073	440,400	07/15/2019.	07/15/2028.
184496	AN	7	Clean Harbors Inc Sr Nt.....		.....	..	.....1	3.C FE.....	7,394,688	104.331	7,668,329	7,350,000	7,382,485	.....	.....(8,271)	.....	.....	.....4.875	4.738	JJ.....	165,222	371,252	06/19/2019.	07/15/2027.
184496	AP	2	Clean Harbors Inc Sr Nt.....		.....	..	.....1	3.C FE.....	2,300,000	109.250	2,512,750	2,300,000	2,300,000	.....	.....	.....	.....	.....5.125	5.125	JJ.....	54,353	122,132	06/18/2019.	07/15/2029.
191098	AK	8	Coca-Cola Bottling Co Cons Sr Nt.....		.....	..	.....1	2.B FE.....	11,166,319	111.590	12,414,388	11,125,000	11,147,362	.....	.....(4,093)	.....	.....	.....3.800	3.755	MN.....	42,275	422,750	12/17/2015.	11/25/2025.
191216	BZ	2	Coca-Cola Co Sr Nt.....		.....	..	.....1	1.F FE.....	11,986,080	108.513	13,021,596	12,000,000	11,991,736	.....	.....1,356	.....	.....	.....2.250	2.263	MS.....	90,000	270,000	08/29/2016.	09/01/2026.
19123#	AA	6	Coca-Cola Southwest Beverages Sr Nt Ser.....		.....	..	.....	1.F FE.....	9,000,000	112.301	10,107,058	9,000,000	9,000,000	.....	.....	.....	.....	.....3.490	3.490	JD.....	2,618	314,100	03/01/2018.	12/28/2029.
19123#	AB	4	Coca-Cola Southwest Beverages Sr Nt Ser.....		.....	..	.....	1.F FE.....	10,000,000	114.922	11,492,241	10,000,000	10,000,000	.....	.....	.....	.....	.....3.640	3.640	JD.....	3,033	364,000	03/01/2018.	12/28/2032.
20030N	BE	0	Comcast Corp Nt.....		.....	..	.....1	1.G FE.....	5,148,850	135.494	6,774,690	5,000,000	5,132,746	.....	.....(3,614)	.....	.....	.....4.650	4.457	JJ.....	107,208	232,500	02/05/2016.	07/15/2042.
20030N	BG	5	Comcast Corp Sr Nt.....		.....	..	.....1	1.G FE.....	14,968,050	132.172	19,825,725	15,000,000	14,972,912	.....	.....706	.....	.....	.....4.500	4.513	JJ.....	311,250	675,000	01/08/2013.	01/15/2043.
20030N	BQ	3	Comcast Corp Sr Nt.....		.....	..	.....1	1.G FE.....	5,167,100	135.084	6,754,180	5,000,000	5,151,947	.....	.....(3,372)	.....	.....	.....4.600	4.397	FA.....	86,889	230,000	02/05/2016.	08/15/2045.
20030N	BS	9	Comcast Corp Sr Nt.....		.....	..	.....1	1.G FE.....	14,971,800	111.646	16,746,945	15,000,000	14,984,416	.....	.....2,742	.....	.....	.....3.150	3.172	MS.....	157,500	472,500	02/16/2016.	03/01/2026.
20030N	BU	4	Comcast Corp Sr Nt.....		.....	..	.....1	1.G FE.....	16,851,420	115.127	19,571,556	17,000,000	16,865,034	.....	.....3,254	.....	.....	.....3.400	3.447	JJ.....	266,522	578,000	07/12/2016.	07/15/2046.
20030N	BW	0	Comcast Corp Sr Nt.....		.....	..	.....1	1.G FE.....	9,988,000	107.601	10,760,090	10,000,000	9,992,725	.....	.....1,108	.....	.....	.....2.350	2.363	JJ.....	108,361	235,000	07/12/2016.	01/15/2027.
20030N	BY	6	Comcast Corp Sr Nt.....		.....	..	.....1	1.G FE.....	15,968,480	112.818	18,050,944	16,000,000	15,979,884	.....	.....2,938	.....	.....	.....3.300	3.323	FA.....	220,000	528,000	01/05/2017.	02/01/2027.
20030N	CA	7	Comcast Corp Sr Nt.....		.....	..	.....1	1.G FE.....	1,024,450	112.861	1,128,608	1,000,000	1,020,632	.....	.....(2,682)	.....	.....	.....3.150	2.818	FA.....	11,900	31,500	07/22/2019.	02/15/2028.
20030N	CT	6	Comcast Corp Sr Nt.....		.....	..	.....1	1.G FE.....	4,521,360	120.377	4,815,096	4,000,000	4,454,905	.....	.....(54,302)	.....	.....	.....4.150	2.486	AO.....	35,044	166,000	10/08/2019.	10/15/2028.
20030N	CU	3	Comcast Corp Sr Nt.....		.....	..	.....1	1.G FE.....	3,996,942	123.135	4,309,715	3,500,000	3,947,941	.....	.....(40,673)	.....	.....	.....4.250	2.718	AO.....	31,403	148,750	10/15/2019.	10/15/2030.
20268J	AB	9	Commonspirit Health Sec Nt.....		.....	..	.....1	2.A FE.....	3,750,000	109.807	4,117,766	3,750,000	3,750,000	.....	.....	.....	.....	.....3.347	3.347	AO.....	31,378	139,458	08/07/2019.	10/01/2029.
202795	JB	7	Commonwealth Edison Co Sr Nt.....		.....	..	.....1	1.F FE.....	2,494,350	131.863	3,296,583	2,500,000	2,495,109	.....	.....121	.....	.....	.....4.600	4.614	FA.....	43,444	115,000	08/12/2013.	08/15/2043.
20369E	AD	4	Community Hospitals Nt.....		.....	..	.....2	1.F FE.....	18,000,000	112.696	20,285,352	18,000,000	18,000,000	.....	.....	.....	.....	.....4.940	4.940	MN.....	148,200	889,200	02/13/2018.	05/01/2058.
20451N	AE	1	Compass Minerals International Sr Nt.....		.....	..	.....1	4.A FE.....	9,201,875	103.750	9,596,875	9,250,000	9,229,696	.....	.....5,105	.....	.....	.....4.875	4.943	JJ.....	207,932	450,938	04/21/2015.	07/15/2024.
20557#	AG	6	Computershare US Sr Nt Ser B.....		.....	..	.....	2.B.....	25,000,000	115.254	28,813,563	25,000,000	25,000,000	.....	.....	.....	.....	.....4.360	4.360	MN.....	124,139	1,090,000	11/20/2018.	11/20/2028.
205887	BR	2	ConAgra Foods Inc Sr Nt.....		.....	..	.....1	2.C FE.....	11,120,473	105.175	12,191,874	11,592,000	11,454,658	.....	.....62,759	.....	.....	.....3.200	3.802	JJ.....	160,742	370,944	12/11/2015.	01/25/2023.
205887	BS	0	ConAgra Foods Inc Sr Nt.....		.....	..	.....1	2.C FE.....	29,872,570	117.586	38,450,589	32,700,000	30,147,691	.....	.....59,878	.....	.....	.....4.650	5.250	JJ.....	658,905	1,520,550	09/07/2017.	01/25/2043.
205887	CC	4	ConAgra Foods Inc Sr Nt.....		.....	..	.....1	2.C FE.....	2,498,034	124.187	2,732,121	2,200,000	2,462,856	.....	.....(30,230)	.....	.....	.....4.850	3.072	MN.....	17,783	106,700	10/29/2019.	11/01/2028.
205887	CE	0	ConAgra Foods Inc Sr Nt.....		.....	..	.....1	2.C FE.....	37,269,144	142.712	37,676,021	26,400,000	37,254,654	.....	.....(14,490)	.....	.....	.....5.400	3.146	MN.....	237,600	.....	12/09/2020.	11/01/2048.
207597	EG	6	Connecticut Lt & Pwr Co 1st Mtg Bd.....		.....	..	.....2	1.E FE.....	15,364,860	130.162	18,222,610	14,000,000	15,253,866	.....	.....(34,548)	.....	.....	.....4.300	3.714	AO.....	127,089	602,000	08/08/2017.	04/15/2044.
207597	EJ	0	Connecticut Lt & Pwr Co 1st Mtg Bond.....		.....	..	.....2	1.E FE.....	8,969,400	112.232	10,100,844	9,000,000	8,979,930	.....	.....2,883	.....	.....	.....3.200	3.240	MS.....	84,800	288,000	03/02/2017.	03/15/2027.
207597	EL	5	Connecticut Lt & Pwr Co 1st Mtg Bd.....		.....	..	.....1	1.E FE.....	20,450,185	129.488	26,545,020	20,500,000	20,452,767	.....	.....944	.....	.....	.....4.000	4.014	AO.....	205,000	820,000	03/19/2018.	04/01/2048.
20825C	AQ	7	Conocophillips Nt.....		.....	..	.....1	1.G FE.....	9,856,000	154.657	15,465,690	10,000,000	9,883,872	.....	.....3,262	.....	.....	.....6.500	6.611	FA.....	270,833	650,000	01/29/2009.	02/01/2039.
21017#	AA	1	Consolidated Terminals LLC Sr Nt.....		.....	..	.....1	2.C PL.....	9,000,000	107.593	9,683,389	9,000,000	9,000,000	.....	.....	.....	.....	.....4.820	4.820	JD.....	22,895	433,800	12/12/2013.	12/12/2023.
21036P	AN	8	Constellation Brands Inc High Yld Bd.....		.....	..	.....1	2.C FE.....	5,262,500	114.818	5,740,885	5,000,000	5,128,336	.....	.....(30,094)	.....	.....	.....4.750	4.027	MN.....	30,347	237,500	03/03/2016.	11/15/2024.
21036P	AP	3	Constellation Brands Inc Sr Nt.....		.....	..	.....1	2.C FE.....	1,000,000	118.454	1,184,537	1,000,000	1,000,000	.....	.....	.....	.....	.....4.750	4.750	JD.....	3,958	47,500	11/19/2015.	12/01/2025.
21036P	AY	4	Constellation Brands Inc Sr Nt.....		.....	..	.....1	2.C FE.....	29,410,879	114.233	35,412,168	31,000,000	29,773,459	.....	.....144,642	.....	.....	.....3.600	4.250	FA.....	421,600	1,116,000	06/28/2018.	02/15/2028.
21036P	AZ	1	Constellation Brands Inc Sr Nt.....		.....	..	.....1	2.C FE.....	15,088,220	121.138	20,593,443	17,000,000	15,170,400	.....	.....32,272	.....	.....	.....4.100	4.815	FA.....	263,311	697,000	05/22/2018.	02/15/2048.
21036P	BC	1	Constellation Brands Inc Sr Nt.....		.....	..	.....1	2.C FE.....	21,011,480	121.845	25,587,408	21,000,000	21,009,970	.....	.....(1,039)	.....	.....	.....4.650	4.643	MN.....	124,775	976,500	11/01/2018.	11/15/2028.

SCHEDULE D - PART 1

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B/A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
21036P	BD	9	Constellation Brands Inc Sr Nt.....	.....	.....	.....	.....	1	2.C FE.....	12,965,080	140.703	18,291,390	13,000,000	12,966,692	.....	518	.....	.....	5.250	5.268	MN.....	87,208	682,500	11/14/2018.	11/15/2048.
210518	DA	1	Consumers Energy Co 1st Mtg Bd.....	.....	.....	.....	.....	1	1.F FE.....	11,949,840	128.054	15,366,444	12,000,000	11,953,057	.....	984	.....	.....	3.950	3.974	JJ.....	218,567	474,000	02/15/2017.	07/15/2047.
210518	E*	3	Consumers Energy Co 1st Mtg Ser A.....	.....	.....	.....	.....	.....	1.E.....	20,000,000	113.735	22,746,932	20,000,000	20,000,000	.....	.....	.....	.....	3.520	3.520	MS.....	181,867	704,000	09/28/2017.	09/28/2037.
212015	AH	4	Continental Resources Inc Sr Nt.....	LS..	.....	.....	.....	.....	3.A FE.....	7,977,751	100.150	7,900,834	7,889,000	7,889,000	.....	(6,501)	.....	.....	5.000	4.585	MS.....	116,144	394,450	04/04/2017.	09/15/2022.
212015	AL	5	Continental Resources Inc Sr Nt.....	.....	.....	.....	.....	1	3.A FE.....	15,802,813	103.110	16,652,265	16,150,000	16,005,773	.....	58,299	.....	.....	4.500	4.918	AO.....	153,425	726,750	04/18/2017.	04/15/2023.
212015	AN	1	Continental Resources Inc Sr Nt.....	.....	.....	.....	.....	1	3.A FE.....	10,654,035	103.261	11,048,927	10,700,000	10,702,953	.....	(1,721)	.....	.....	3.800	3.785	JD.....	33,883	406,600	11/14/2019.	06/01/2024.
212015	AS	0	Continental Resources Inc Sr Nt.....	LS..	.....	.....	.....	1	3.A FE.....	17,513,162	102.520	18,033,268	17,590,000	17,552,532	.....	2,855	.....	.....	4.375	4.401	JJ.....	354,854	769,563	11/14/2019.	01/15/2028.
212168	AA	6	Continental Wind Sr Nt.....	.....	.....	.....	.....	1	2.B FE.....	6,756,370	116.193	7,850,422	6,756,370	6,756,370	.....	.....	.....	.....	6.000	6.001	FA.....	136,253	414,218	09/23/2013.	02/28/2033.
21872#	AA	5	Core Civic of Kansas LLC Sr Secured Nt.....	.....	.....	.....	.....	.....	1.G PL.....	18,865,978	115.540	21,797,828	18,865,978	18,865,978	.....	.....	.....	.....	4.430	4.454	JAJO.....	141,615	800,939	11/15/2019.	01/31/2040.
22003B	AL	0	Corporate Office Prop LP Sr Nt.....	.....	.....	.....	.....	.....	2.C FE.....	13,121,250	104.248	13,666,965	13,110,000	13,120,657	.....	(594)	.....	.....	2.250	2.233	MS.....	85,215	.....	09/11/2020.	03/15/2026.
22025Y	AP	5	Corrections Corp of America Sr Nt.....	LS..	.....	.....	.....	1	3.B FE.....	2,931,250	96.250	2,887,500	3,000,000	2,979,068	.....	8,282	.....	.....	4.625	4.946	MN.....	23,125	138,750	11/03/2014.	05/01/2023.
22279#	AA	2	Cousins Properties Inc Sr Nt Tr A.....	.....	.....	.....	.....	.....	2.B.....	7,500,000	109.727	8,229,532	7,500,000	7,500,000	.....	.....	.....	.....	3.910	3.910	JJ.....	142,552	293,250	07/06/2017.	07/06/2025.
22279#	AC	8	Cousins Properties Inc 2019-A Tr A Sr Nt.....	.....	.....	.....	.....	.....	2.B.....	12,000,000	110.668	13,280,192	12,000,000	12,000,000	.....	.....	.....	.....	3.780	3.780	JJ.....	220,500	475,020	06/19/2019.	07/06/2027.
22279#	AD	6	Cousins Properties Inc 2019-A Tr B Sr Nt.....	.....	.....	.....	.....	.....	2.B.....	28,000,000	111.509	31,222,430	28,000,000	28,000,000	.....	.....	.....	.....	3.860	3.860	JJ.....	525,389	1,131,838	06/19/2019.	07/06/2028.
22282E	AH	5	Covanta Holding Corp Sr Nt.....	.....	.....	.....	.....	1	4.B FE.....	15,292,750	105.035	16,175,359	15,400,000	15,316,747	.....	11,021	.....	.....	6.000	6.108	JJ.....	462,000	924,000	10/30/2018.	01/01/2027.
22357@	AA	9	Cox Tower II PTC CTL.....	.....	.....	.....	.....	.....	2.B.....	4,341,045	125.623	5,453,345	4,341,045	4,341,045	.....	.....	.....	.....	5.409	5.470	MON.....	18,915	234,644	10/02/2013.	01/02/2040.
228189	AB	2	Crown Amer / Cap Corp VI High Yield Corp.....	.....	.....	.....	.....	1	3.C FE.....	7,243,603	105.513	7,505,140	7,113,000	7,156,404	.....	(19,999)	.....	.....	4.500	4.184	JJ.....	147,595	320,085	04/28/2016.	01/15/2023.
22819K	AB	6	Crown Amer / Cap Corp VI Sr Nt.....	.....	.....	.....	.....	1	3.C FE.....	3,947,811	110.215	4,452,686	4,040,000	3,977,360	.....	9,247	.....	.....	4.250	4.557	MS.....	43,402	171,700	08/21/2017.	09/30/2026.
22822V	AL	5	Crown Castle Intl Corp Sr Nt.....	.....	.....	.....	.....	1	2.C FE.....	2,705,536	118.767	2,731,641	2,300,000	2,703,631	.....	(1,905)	.....	.....	4.300	1.890	FA.....	37,362	.....	12/15/2020.	02/15/2029.
22822V	AN	1	Crown Castle Intl Corp Sr Nt.....	.....	.....	.....	.....	1	2.C FE.....	3,303,031	110.193	3,320,127	3,013,000	3,301,754	.....	(1,278)	.....	.....	3.100	1.890	MN.....	11,935	.....	12/15/2020.	11/15/2029.
22822V	AQ	4	Crown Castle Intl Corp Sr Nt.....	.....	.....	.....	.....	1	2.C FE.....	45,392,418	121.549	46,188,582	38,000,000	45,381,662	.....	(10,756)	.....	.....	4.150	3.126	JJ.....	788,500	.....	12/03/2020.	07/01/2050.
22822V	AR	2	Crown Castle Intl Corp Sr Nt.....	.....	.....	.....	.....	.....	2.C FE.....	2,572,364	111.928	2,585,534	2,310,000	2,570,890	.....	(1,474)	.....	.....	3.300	1.989	JJ.....	38,115	.....	12/09/2020.	07/01/2030.
22822V	AT	8	Crown Castle Intl Corp Sr Nt.....	.....	.....	.....	.....	1	2.C FE.....	5,887,596	103.734	5,912,832	5,700,000	5,886,621	.....	(975)	.....	.....	2.250	1.882	JJ.....	69,825	.....	12/10/2020.	01/15/2031.
22964*	AC	2	CSOLAR IV West. LLC Sr Sec Nt.....	.....	.....	.....	.....	.....	2.B PL.....	10,517,387	104.995	11,042,765	10,517,387	10,517,387	.....	.....	.....	.....	3.850	3.868	MJSD.....	1,125	404,885	09/06/2017.	03/31/2041.
231021	AQ	9	Cummins Engine Co Sr Nt.....	.....	.....	.....	.....	1	1.F FE.....	8,808,210	140.002	12,600,180	9,000,000	8,832,610	.....	3,886	.....	.....	4.875	5.013	AO.....	109,688	438,750	09/19/2013.	10/01/2043.
231021	AR	7	Cummins Engine Co Nt.....	.....	.....	.....	.....	.....	1.F FE.....	6,958,140	108.354	7,584,773	7,000,000	6,986,952	.....	4,428	.....	.....	3.650	3.722	AO.....	63,875	255,500	09/19/2013.	10/01/2023.
232820	AJ	9	Cytec Inds Inc Sr Nt.....	.....	.....	.....	.....	1	2.B FE.....	6,951,210	105.429	7,380,441	7,000,000	6,987,573	.....	5,229	.....	.....	3.500	3.583	AO.....	61,250	245,000	02/26/2013.	04/01/2023.
23311V	AB	3	DCP Midstream Operating Sr Nt.....	.....	.....	.....	.....	1	3.A FE.....	9,953,500	103.000	10,300,000	10,000,000	9,992,956	.....	5,356	.....	.....	4.950	5.009	AO.....	123,750	495,000	03/08/2012.	04/01/2022.
23311V	AD	9	DCP Midstream Operating Sr Nt.....	.....	.....	.....	.....	1	3.A FE.....	4,935,900	103.000	5,150,000	5,000,000	4,983,600	.....	6,977	.....	.....	3.875	4.032	MS.....	57,049	193,750	03/11/2013.	03/15/2023.
233331	AR	8	DTE Energy Co Sr Nt.....	.....	.....	.....	.....	1	2.B FE.....	1,635,825	108.802	1,632,027	1,500,000	1,631,170	.....	(4,655)	.....	.....	3.850	0.808	JD.....	4,812	28,875	11/20/2020.	12/01/2023.
233331	AS	6	DTE Energy Co Sr Nt.....	.....	.....	.....	.....	1	2.B FE.....	4,125,200	108.515	4,340,584	4,000,000	4,055,579	.....	(15,221)	.....	.....	3.500	3.068	JD.....	11,667	140,000	02/18/2016.	06/01/2024.
233331	AZ	0	DTE Energy Co Sr Nt.....	.....	.....	.....	.....	1	2.B FE.....	24,934,000	114.874	28,718,400	25,000,000	24,956,179	.....	6,161	.....	.....	3.800	3.832	MS.....	279,722	950,000	03/08/2017.	03/15/2027.
233331	BA	4	DTE Energy Co Sr Nt.....	.....	.....	.....	.....	1	2.B FE.....	3,996,202	107.993	3,987,105	3,692,000	3,977,134	.....	(19,068)	.....	.....	3.700	0.584	FA.....	56,918	.....	11/18/2020.	08/01/2023.
23338V	AG	1	DTE Electric Co Nt.....	.....	.....	.....	.....	1	1.E FE.....	24,986,500	125.326	31,331,525	25,000,000	24,987,523	.....	269	.....	.....	3.750	3.753	FA.....	354,167	937,500	07/31/2017.	08/15/2047.
233851	CB	8	Daimler Fin NA LLC Sr Nt.....	.....	.....	.....	.....	1	2.A FE.....	4,977,050	111.262	5,563,120	5,000,000	4,988,462	.....	2,276	.....	.....	3.500	3.555	FA.....	71,944	175,000	07/28/2015.	08/03/2025.
233851	DD	3	Daimler Fin NA LLC Sr Nt.....	.....	.....	.....	.....	1	2.A FE.....	2,846,475	105.830	2,910,317	2,750,000	2,820,688	.....	(25,787)	.....	.....	3.350	2.114	FA.....	33,011	83,750	10/02/2020.	02/22/2023.
233851	DJ	0	Daimler Fin NA LLC Sr Nt Prvt PL.....	.....	.....	.....	.....	1	2.A FE.....	5,993,040	100.959	6,057,540	6,000,000	5,999,178	.....	2,373	.....	.....	3.350	3.391	MN.....	31,825	201,000	04/30/2018.	05/04/2021.
233851	DL	5	Daimler Fin NA LLC Sr Nt.....	.....	.....	.....	.....	1	2.A FE.....	2,947,780	107.152	2,946,669	2,750,000	2,938,511	.....	(9,270)	.....	.....	3.700	0.739	MN.....	16,110	.....	11/18/2020.	05/04/2023.
233851	DR	2	Daimler Fin NA LLC Sr Nt.....	.....	.....	.....	.....	1	2.A FE.....	8,487,250	103.279	8,778,681	8,500,000	8,494,998	.....	4,228	.....	.....	3.400	3.453	FA.....	103,558	289,000	02/19/2019.	02/22/2022.

SCHEDULE D - PART 1

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

E10.18

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
233851	DX	9	Daimler Fin NA LLC Sr Nt.....			.....	..	.....1	2.A FE.....	1,016,050	107.065	1,070,652	1,000,000	1,012,866	.....	(3,184)	.....	.....	2.700	2.310	JD.....	1,275	27,000	02/05/2020.	06/14/2024.
233851	DY	7	Daimler Fin NA LLC Sr Nt.....			.....	..	.....1	2.A FE.....	185,773	102.667	186,854	182,000	185,427	.....	(346)	.....	.....	1.750	0.879	MS.....	982	.....	11/03/2020.	03/10/2023.
23386#	AK	8	Dairy Farmers of America Inc Sr Nt Ser A.....			.....	..	.....1	2.B	16,000,000	108.030	17,284,742	16,000,000	16,000,000	.....	.....	.....	.....	3.690	3.690	JJ.....	287,000	590,400	01/06/2015.	01/06/2025.
23745Q	AA	2	Dartmouth-Hitch Health Nt.....			.....	..	.....1	1.F FE.....	11,500,000	118.051	13,575,819	11,500,000	11,500,000	.....	.....	.....	.....	4.178	4.178	FA.....	200,196	480,470	02/07/2018.	08/01/2048.
24703D	AZ	4	Dell Int LLC / EMC Corp 1st Lien.....			.....	..	.....1	2.C FE.....	28,001,032	118.084	30,052,327	25,450,000	27,663,057	.....	(322,619)	.....	.....	4.900	3.185	AO.....	311,763	1,247,050	02/13/2020.	10/01/2026.
24703D	BA	8	Dell Int LLC / EMC Corp 1st Lien.....			.....	..	.....1	2.C FE.....	12,503,922	122.595	13,424,153	10,950,000	12,374,744	.....	(126,291)	.....	.....	5.300	3.514	AO.....	145,088	580,350	02/13/2020.	10/01/2029.
24715@	AT	1	Deloitte LLP Sr Nt.....			.....	..	.....	1.F	8,000,000	106.803	8,544,278	8,000,000	8,000,000	.....	.....	.....	.....	3.460	3.460	MN.....	41,520	138,400	05/07/2020.	05/07/2027.
24715@	AU	8	Deloitte LLP Sr Nt.....			.....	..	.....	1.F	16,000,000	107.448	17,191,608	16,000,000	16,000,000	.....	.....	.....	.....	3.560	3.560	MN.....	85,440	284,800	05/07/2020.	05/07/2030.
25179M	AL	7	Devon Energy Corp Sr Nt.....			.....	..	.....1	3.A FE.....	2,684,916	122.298	3,179,740	2,600,000	2,673,266	.....	(1,920)	.....	.....	5.600	5.372	JJ.....	67,138	145,600	09/24/2013.	07/15/2041.
25179M	AN	3	Devon Energy Corp Sr Nt.....			.....	..	.....1	3.A FE.....	9,413,348	112.887	10,385,567	9,200,000	9,381,171	.....	(4,904)	.....	.....	4.750	4.604	MN.....	55,839	437,000	05/16/2013.	05/15/2042.
25272K	AG	8	Dell Int LLC / EMC Corp 1st Lien.....			.....	..	.....1	2.C FE.....	19,689,840	110.602	19,908,378	18,000,000	19,117,827	.....	(468,091)	.....	.....	5.450	2.635	JD.....	43,600	981,000	10/08/2019.	06/15/2023.
25272K	AK	9	Dell Int LLC / EMC Corp 1st Lien.....			.....	..	.....1	2.C FE.....	17,133,972	121.995	18,543,164	15,200,000	16,803,682	.....	(273,997)	.....	.....	6.020	3.769	JD.....	40,668	915,040	10/15/2019.	06/15/2026.
25278X	AH	2	Diamondback Energy Inc Sr Nt.....			.....	..	.....2	3.A FE.....	28,310,596	104.102	29,223,401	28,072,000	28,213,242	.....	(55,714)	.....	.....	5.375	5.144	MN.....	129,930	1,508,870	04/16/2019.	05/31/2025.
254687	ER	3	Disney Walt Co Sr Nt.....			.....	..	.....1	1.G FE.....	22,722,134	154.235	30,846,980	20,000,000	22,642,353	.....	(73,532)	.....	.....	6.150	5.091	FA.....	464,667	1,230,000	11/26/2019.	02/15/2041.
254687	ET	9	Disney Walt Co Sr Nt.....			.....	..	.....1	2.A FE.....	5,044,202	146.275	7,313,760	5,000,000	5,043,517	.....	(685)	.....	.....	5.400	5.333	AO.....	67,500	270,000	11/26/2019.	10/01/2043.
25468P	DB	9	Disney Walt Co Sr Nt.....			.....	..	.....1	2.A FE.....	20,176,800	128.180	25,636,080	20,000,000	20,159,041	.....	(4,005)	.....	.....	4.125	4.072	JD.....	68,750	825,000	01/05/2016.	06/01/2044.
25468P	DK	9	Disney Walt Co Sr Nt.....			.....	..	.....1	2.A FE.....	43,824,000	111.044	48,859,360	44,000,000	43,904,748	.....	16,958	.....	.....	3.000	3.046	FA.....	506,000	1,320,000	01/05/2016.	02/13/2026.
25470D	AD	1	Discovery Communications Co Gtd Nt.....			.....	..	.....1	2.C FE.....	1,055,507	143.030	1,441,739	1,008,000	1,047,548	.....	(1,055)	.....	.....	6.350	6.005	JD.....	5,334	64,008	03/14/2011.	06/01/2040.
25470D	AR	0	Discovery Communications Sr Nt.....			.....	..	.....1	2.C FE.....	11,403,915	114.779	12,166,532	10,600,000	11,319,188	.....	(82,894)	.....	.....	3.950	2.868	MS.....	117,469	418,700	02/12/2020.	03/20/2028.
25470D	BF	5	Discovery Communications Sr Nt.....			.....	..	.....1	2.C FE.....	13,307,294	116.733	14,474,904	12,400,000	13,216,145	.....	(82,892)	.....	.....	4.125	3.197	MN.....	65,358	511,500	02/12/2020.	05/15/2029.
25654#	AA	0	Dodger Tickets LLC 1st Mtg Bd.....			.....	..	.....	2.C PL.....	1,205,901	108.261	1,305,517	1,205,901	1,205,901	.....	.....	.....	.....	5.660	5.582	MAR.....	51,380	68,254	05/10/2005.	03/31/2030.
256746	AF	5	Dollar Tree Inc Sr Nt.....			.....	..	.....1	2.B FE.....	1,396,944	107.046	1,390,521	1,299,000	1,384,370	.....	(12,575)	.....	.....	3.700	0.794	MN.....	6,141	24,032	10/30/2020.	05/15/2023.
256746	AH	1	Dollar Tree Inc Sr Nt.....			.....	..	.....1	2.B FE.....	19,227,194	119.017	22,732,247	19,100,000	19,216,392	.....	(14,774)	.....	.....	4.200	4.096	MN.....	102,503	802,200	10/29/2019.	05/15/2028.
25746U	CK	3	Dominion Resources Inc Sr Nt.....			LS.....	..	1	2.B FE.....	3,998,600	110.189	4,407,572	4,000,000	3,999,174	.....	134	.....	.....	2.850	2.854	FA.....	43,067	114,000	08/04/2016.	08/15/2026.
25746U	CY	3	Dominion Resources Inc Sr Nt.....			.....	..	.....1	2.B FE.....	13,370,110	119.942	15,592,395	13,000,000	13,306,217	.....	(36,375)	.....	.....	4.250	3.871	JD.....	46,042	552,500	03/11/2019.	06/01/2028.
25746U	CZ	0	Dominion Resources Inc Sr Nt.....			.....	..	.....1	2.B FE.....	9,996,700	134.157	13,415,680	10,000,000	9,996,825	.....	54	.....	.....	4.600	4.602	MS.....	135,444	460,000	03/11/2019.	03/15/2049.
25746U	DC	0	Dominion Resources Inc Sr Nt.....			.....	..	.....1	2.B FE.....	3,343,520	104.043	3,329,379	3,200,000	3,319,948	.....	(23,572)	.....	.....	2.450	0.597	JJ.....	36,151	.....	08/04/2020.	01/15/2023.
260543	CT	8	Dow Chemical Co Sr Nt.....			.....	..	.....1	2.B FE.....	30,006,288	107.620	32,285,850	30,000,000	30,004,652	.....	(1,509)	.....	.....	3.150	3.144	MN.....	120,750	945,000	11/25/2019.	05/15/2024.
260543	CX	9	Dow Chemical Co Sr Nt.....			.....	..	.....1	2.B FE.....	18,495,334	112.679	20,845,597	18,500,000	18,496,188	.....	756	.....	.....	3.625	3.629	MN.....	85,691	670,625	11/25/2019.	05/15/2026.
260543	CY	7	Dow Chemical Co Sr Nt.....			.....	..	.....1	2.C FE.....	39,570,428	122.956	48,567,581	39,500,000	39,563,511	.....	(6,453)	.....	.....	4.800	4.775	MN.....	163,267	1,896,000	11/25/2019.	11/30/2028.
26078J	AD	2	DowDuPont Inc Sr Nt.....			.....	..	.....1	2.A FE.....	13,075,299	123.193	14,783,208	12,000,000	12,904,368	.....	(101,533)	.....	.....	4.725	3.586	MN.....	72,450	567,000	04/16/2019.	11/15/2028.
26138E	AJ	8	Dr Pepper Snapple Group Inc Gtd Sr Nt.....			.....	..	.....1	2.B FE.....	3,944,160	160.197	5,767,085	3,600,000	3,874,539	.....	(8,216)	.....	.....	7.450	6.700	MN.....	44,700	268,200	01/19/2009.	05/01/2038.
26138E	AT	6	Dr Pepper Snapple Group Inc Sr Nt.....			.....	..	.....1	2.B FE.....	11,299,677	128.522	14,587,258	11,350,000	11,304,304	.....	962	.....	.....	4.500	4.527	MN.....	65,263	510,750	12/03/2015.	11/15/2045.
26138E	AW	9	Dr Pepper Snapple Group Inc Sr Nt.....			.....	..	.....2	2.B FE.....	171,828	107.621	172,193	160,000	171,145	.....	(684)	.....	.....	3.130	0.606	JD.....	223	2,504	11/02/2020.	12/15/2023.
26138E	AX	7	Dr Pepper Snapple Group Inc Sr Nt.....			.....	..	.....2	2.B FE.....	19,991,200	114.202	22,840,340	20,000,000	19,994,237	.....	785	.....	.....	3.430	3.435	JD.....	30,489	686,000	12/05/2016.	06/15/2027.
26138E	AY	5	Dr Pepper Snapple Group Inc Sr Nt.....			.....	..	.....2	2.B FE.....	2,497,925	127.343	3,183,580	2,500,000	2,498,076	.....	39	.....	.....	4.420	4.425	JD.....	4,911	110,500	12/05/2016.	12/15/2046.
26441C	AL	9	Duke Energy Corp Sr Nt.....			.....	..	.....1	2.A FE.....	2,855,834	108.714	2,826,559	2,600,000	2,822,647	.....	(33,187)	.....	.....	3.950	0.833	AO.....	21,681	51,350	08/03/2020.	10/15/2023.
26441C	AN	5	Duke Energy Corp Sr Nt.....			.....	..	.....1	2.A FE.....	19,988,200	110.097	22,019,360	20,000,000	19,995,724	.....	1,203	.....	.....	3.750	3.757	AO.....	158,333	750,000	04/01/2014.	04/15/2024.
26441C	AP	0	Duke Energy Corp Sr Nt.....			.....	..	.....1	2.A FE.....	4,983,200	131.827	6,591,355	5,000,000	4,984,866	.....	309	.....	.....	4.800	4.821	JD.....	10,667	240,000	11/16/2015.	12/15/2045.
26441C	AY	1	Duke Energy Corp Sr Nt.....			.....	..	.....2	2.A FE.....	7,967,840	121.395	9,711,616	8,000,000	7,969,915	.....	627	.....	.....	3.950	3.973	FA.....	119,378	316,000	08/07/2017.	08/15/2047.

SCHEDULE D - PART 1

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

E10.19

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
26441Y	AZ	0				1	2.A FE.....	2,037,358	112.015	2,240,308	2,000,000	2,021,961		(3,621)			3.250	3.032	JD.....	181	65,000	07/01/2016.	06/30/2026.
26441Y	BA	4				1	2.A FE.....	21,212,726	112.513	23,402,642	20,800,000	21,150,883		(47,040)			3.375	3.092	JD.....	31,200	702,000	08/13/2019.	12/15/2027.
26441Y	BB	2				1	2.A FE.....	14,344,270	117.857	17,089,265	14,500,000	14,374,828		13,572			4.000	4.132	MS.....	170,778	580,000	09/04/2018.	09/15/2028.
26441Y	BD	8				1	2.A FE.....	23,249,845	108.912	25,948,189	23,825,000	23,260,100		10,255			3.050	3.175	MS.....	242,221	383,516	02/13/2020.	03/01/2050.
26442E	AD	2				1	1.F FE.....	999,670	108.036	1,080,360	1,000,000	999,898		36			3.800	3.804	MS.....	12,667	38,000	09/03/2013.	09/01/2023.
26443C	AA	1				1	1.C FE.....	13,821,925	122.881	16,896,110	13,750,000	13,816,941		(1,495)			3.920	3.890	JD.....	44,917	539,000	06/20/2017.	06/01/2047.
26444H	AA	9				1	1.F FE.....	12,940,824	114.187	14,844,323	13,000,000	12,946,311		1,284			3.400	3.424	AO.....	110,500	442,000	09/06/2016.	10/01/2046.
27616#	AA	3					2.B.....	50,000,000	113.297	56,648,317	50,000,000	50,000,000					4.050	4.050	MN.....	202,500	2,025,000	05/25/2017.	05/25/2027.
27616#	AD	7					2.B.....	20,000,000	112.302	22,460,411	20,000,000	20,000,000					3.730	3.730	MS.....	225,872	746,000	09/12/2019.	09/12/2029.
278058	E#	5				1	Eaton Corp Sr Nt.....	10,000,000	101.101	10,110,053	10,000,000	10,000,000					3.470	3.470	JD.....	15,422	347,000	06/28/2012.	06/28/2021.
278062	AE	4				1	2.A FE.....	29,319,060	126.702	38,644,232	30,500,000	29,443,237		28,374			4.150	4.398	MN.....	207,442	1,265,750	08/08/2018.	11/02/2042.
278062	AF	1				2	2.A FE.....	27,900,000	121.719	33,959,685	27,900,000	27,900,000					3.915	3.915	MS.....	321,617	1,092,285	09/06/2017.	09/15/2047.
278062	AG	9				1	2.A FE.....	20,000,000	112.031	22,406,120	20,000,000	20,000,000					3.103	3.103	MS.....	182,732	620,600	09/06/2017.	09/15/2027.
278865	AU	4				2	2.A FE.....	6,111,780	105.241	6,314,442	6,000,000	6,037,321		(19,083)			3.250	2.907	JJ.....	90,458	195,000	11/28/2016.	01/14/2023.
278865	AV	2				1	2.A FE.....	17,616,660	110.992	19,978,542	18,000,000	17,760,315		36,889			2.700	2.949	MN.....	81,000	486,000	12/02/2016.	11/01/2026.
278865	AW	0				1	2.A FE.....	23,329,510	118.338	28,401,144	24,000,000	23,371,319		13,638			3.700	3.860	MN.....	148,000	888,000	02/05/2018.	11/01/2046.
278865	BA	7				1	1.G FE.....	9,948,089	127.981	12,798,080	10,000,000	9,951,084		1,002			3.950	3.980	JD.....	32,917	395,000	04/18/2018.	12/01/2047.
278865	BD	1				1	1.G FE.....	23,361,997	113.483	26,555,069	23,400,000	23,371,865		3,526			3.250	3.269	JD.....	63,375	760,500	04/18/2018.	12/01/2027.
27965#	AS	1					2.B PL.....	25,000,000	111.052	27,763,012	25,000,000	25,000,000					3.840	3.840	JJ.....	402,667	985,000	07/31/2017.	07/31/2027.
292505	AG	9				1	3.A FE.....	10,774,000	111.666	11,166,560	10,000,000	10,628,017		(20,842)			6.500	5.911	FA.....	270,833	650,000	03/28/2012.	02/01/2038.
292505	AJ	3				1	3.A FE.....	4,322,637	101.257	4,354,055	4,300,000	4,302,853		(3,170)			3.900	3.822	MN.....	21,428	167,700	12/18/2013.	11/15/2021.
29250R	AT	3				1	2.A FE.....	10,492,500	123.471	12,347,060	10,000,000	10,413,903		(11,911)			5.500	5.163	MS.....	161,944	550,000	02/22/2013.	09/15/2040.
29278N	AE	3				1	2.C FE.....	11,868,000	117.833	14,139,984	12,000,000	11,872,560		1,774			6.000	6.080	JD.....	32,000	720,000	06/05/2018.	06/15/2048.
29278N	AF	0				1	2.C FE.....	27,450,225	115.261	31,696,885	27,500,000	27,461,004		4,229			4.950	4.973	JD.....	60,500	1,361,250	06/05/2018.	06/15/2028.
29278N	AG	8				1	2.C FE.....	19,484,895	116.756	22,650,625	19,400,000	19,470,058		(6,899)			5.250	5.194	AO.....	215,017	1,018,500	01/09/2019.	04/15/2029.
29278N	AQ	6				1	2.C FE.....	6,989,010	107.865	7,550,564	7,000,000	6,989,588		578			3.750	3.769	MN.....	33,542	213,646	01/07/2020.	05/15/2030.
29364D	AU	4				1	1.F FE.....	38,678,162	112.938	42,769,583	37,870,000	38,352,001		(84,293)			3.500	3.232	AO.....	331,363	1,325,450	11/30/2017.	04/01/2026.
29364D	AV	2				1	1.F FE.....	4,789,920	117.082	5,502,831	4,700,000	4,779,591		(10,181)			4.000	3.717	JD.....	15,667	188,000	10/02/2019.	06/01/2028.
29364G	AH	6				1	2.B FE.....	5,210,268	104.856	5,137,934	4,900,000	5,137,337		(72,931)			4.000	0.453	JJ.....	90,378		07/27/2020.	07/15/2022.
29364W	AW	8				1	1.F FE.....	4,004,760	112.206	4,488,256	4,000,000	4,003,934		(481)			3.250	3.235	AO.....	32,500	130,000	03/25/2019.	04/01/2028.
29364W	AZ	1				1	1.F FE.....	1,999,020	111.413	2,228,256	2,000,000	1,999,289		95			3.120	3.126	MS.....	20,800	62,400	05/17/2017.	09/01/2027.
29364W	BD	9				1	1.F FE.....	5,985,300	106.763	6,405,750	6,000,000	5,985,576		276			2.900	2.912	MS.....	51,233	91,350	03/03/2020.	03/15/2051.
293791	AF	6				1	2.A FE.....	5,179,733	140.033	6,616,564	4,725,000	5,046,608		(17,482)			6.875	6.075	MS.....	108,281	324,844	03/10/2011.	03/01/2033.
29379V	AQ	6				1	2.A FE.....	2,278,425	143.130	2,683,688	1,875,000	2,238,879		(10,830)			6.450	4.901	MS.....	40,313	120,938	01/24/2017.	09/01/2040.
29379V	AY	9				1	2.A FE.....	964,990	121.207	1,212,072	1,000,000	967,978		812			4.450	4.684	FA.....	16,811	44,500	01/31/2017.	02/15/2043.
29379V	AZ	6				1	2.A FE.....	11,793,600	105.698	12,683,808	12,000,000	11,947,107		22,748			3.350	3.560	MS.....	118,367	402,000	06/12/2013.	03/15/2023.
29379V	BA	0				1	2.A FE.....	6,597,780	124.055	8,683,836	7,000,000	6,645,812		7,719			4.850	5.229	MS.....	99,964	339,500	09/26/2013.	03/15/2044.
29379V	BC	6				1	2.A FE.....	17,102,450	129.937	22,089,324	17,000,000	17,095,748		(2,131)			5.100	5.059	FA.....	327,533	867,000	01/31/2017.	02/15/2045.
29379V	BH	5				1	2.A FE.....	1,534,260	113.271	1,699,064	1,500,000	1,522,594		(3,977)			3.700	3.377	FA.....	20,967	55,500	12/12/2017.	02/15/2026.
29379V	BJ	1				1	2.A FE.....	9,263,710	127.280	11,455,200	9,000,000	9,246,312		(4,986)			4.900	4.714	MN.....	56,350	441,000	03/21/2017.	05/15/2046.

SCHEDULE D - PART 1

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

E10.20

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Acretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
29379V	BL	6	Enterprise Products Operations Sr Nt.....	.....	.....	2			2.A FE.....	10,327,230	115.154	11,515,370	10,000,000	10,222,605		(33,551)			3.950	3.527	FA.....	149,222	395,000	12/12/2017.	02/15/2027.
294429	AK	1	Equifax Inc Sr Nt.....	.....	.....	1			2.B FE.....	8,995,680	100.562	9,050,580	9,000,000	8,999,632		873			2.300	2.310	JD.....	17,250	207,000	05/05/2016.	06/01/2021.
294752	A*	1	Equity One Inc Priv Pl.....	.....	.....	1			2.A	33,400,000	111.011	37,077,591	33,400,000	33,400,000					3.810	3.810	MN.....	176,742	1,272,540	05/11/2016.	05/11/2026.
30040W	AB	4	Eversource Energy Sr Nt.....	.....	.....	1			2.A FE.....	12,332,375	111.381	13,922,588	12,500,000	12,396,293		17,898			3.350	3.526	MS.....	123,299	418,750	04/04/2017.	03/15/2026.
30040W	AE	8	Eversource Energy Sr Nt.....	.....	.....	1			2.A FE.....	7,994,560	112.218	8,977,424	8,000,000	7,996,028		494			3.300	3.308	JJ.....	121,733	264,000	01/03/2018.	01/15/2028.
30040W	AF	5	Eversource Energy Sr Nt.....	.....	.....	1			2.A FE.....	17,161,886	119.801	20,665,604	17,250,000	17,175,721		7,344			4.250	4.313	AO.....	183,281	733,125	12/11/2018.	04/01/2029.
30251B	AC	2	FMR LLC Sr Nt.....	.....	.....	1			1.E FE.....	5,003,873	155.251	6,282,996	4,047,000	4,889,870		(24,612)			6.500	4.858	JD.....	12,422	263,055	11/18/2015.	12/14/2040.
30251B	AD	0	FMR LLC Sr Nt.....	.....	.....	1			1.E FE.....	3,181,740	134.559	4,036,758	3,000,000	3,144,190		(8,855)			4.950	4.432	FA.....	61,875	148,500	05/18/2016.	02/01/2033.
30251B	AE	8	FMR LLC Sr Nt.....	.....	.....	1			1.E FE.....	3,661,578	137.959	4,414,672	3,200,000	3,627,949		(11,575)			5.150	4.213	FA.....	68,667	164,800	07/09/2018.	02/01/2043.
30288*	AE	0	FLNG Liquefaction 2 LLC Sr Sec Nt.....	.....	.....	2			B FE.....	20,000,000	112.884	22,576,799	20,000,000	20,000,000					4.390	4.389	JD.....	2,439	878,000	05/21/2019.	12/31/2038.
313747	AU	1	Federal Realty Investors Tr Sr Nt.....	.....	.....	1			1.G FE.....	9,901,800	108.785	10,878,480	10,000,000	9,966,325		10,214			3.950	4.069	JJ.....	182,139	395,000	12/04/2013.	01/15/2024.
313747	AV	9	Federal Realty Investors Tr Sr Nt.....	.....	.....	1			1.G FE.....	18,260,736	117.835	21,681,714	18,400,000	18,281,889		2,448			4.500	4.543	JD.....	69,000	828,000	10/29/2019.	12/01/2044.
313747	AX	5	Federal Realty Investors Tr Sr Nt.....	.....	.....	1			1.G FE.....	5,865,360	104.873	6,292,380	6,000,000	5,877,304		2,820			3.625	3.750	FA.....	90,625	217,500	07/07/2016.	08/01/2046.
313747	AY	3	Federal Realty Investors Tr Sr Nt.....	.....	.....	1			1.G FE.....	4,473,180	108.759	4,894,160	4,500,000	4,480,840		2,583			3.250	3.323	JJ.....	67,438	146,250	12/07/2017.	07/15/2027.
313747	AZ	0	Federal Realty Investors Tr Sr Nt.....	.....	.....	1			1.G FE.....	10,982,180	108.479	11,932,690	11,000,000	10,984,663		1,556			3.200	3.219	JD.....	15,644	352,000	06/04/2019.	06/15/2029.
31428X	AU	0	Fedex Corp Sr Nt.....	.....	.....	1			2.B FE.....	5,078,990	118.198	6,264,494	5,300,000	5,107,040		5,052			4.100	4.357	AO.....	45,874	217,300	10/23/2014.	04/15/2043.
31428X	AV	8	Fedex Corp Sr Nt.....	.....	.....	1			2.B FE.....	4,986,500	104.934	5,246,720	5,000,000	4,996,591		1,428			2.700	2.731	AO.....	28,500	135,000	04/08/2013.	04/15/2023.
31428X	BB	1	Fedex Corp Sr Nt.....	.....	.....	1			2.B FE.....	9,943,200	117.987	11,798,710	10,000,000	9,949,951		1,195			4.100	4.133	FA.....	170,833	410,000	01/06/2015.	02/01/2045.
31428X	BC	9	Fedex Corp Sr Nt.....	.....	.....	1			2.B FE.....	9,984,500	109.744	10,974,410	10,000,000	9,993,181		1,539			3.200	3.218	FA.....	133,333	320,000	01/06/2015.	02/01/2025.
31428X	BE	5	Fedex Corp Sr Nt.....	.....	.....	1			2.B FE.....	23,841,416	130.142	27,069,598	20,800,000	23,569,750		(65,022)			4.750	3.908	MN.....	126,244	988,000	07/05/2016.	11/15/2045.
31428X	BG	0	Fedex Corp Sr Nt.....	.....	.....	1			2.B FE.....	6,969,270	128.650	9,005,486	7,000,000	6,971,899		583			4.550	4.577	AO.....	79,625	318,500	03/21/2016.	04/01/2046.
31428X	BP	0	Fedex Corp Sr Nt.....	.....	.....	1			2.B FE.....	27,835,360	114.104	31,949,204	28,000,000	27,875,837		14,967			3.400	3.470	FA.....	359,644	952,000	03/28/2018.	02/15/2028.
31428X	BQ	8	Fedex Corp Sr Nt.....	.....	.....	2			2.B FE.....	14,201,486	120.875	18,735,563	15,500,000	14,253,636		22,887			4.050	4.570	FA.....	237,150	627,750	08/29/2018.	02/15/2048.
31620M	BJ	4	Fidelity National Financial Sr Nt.....	.....	.....	1			2.B FE.....	75,598,656	117.400	85,466,982	72,800,000	75,215,044		(255,447)			3.750	3.282	MN.....	303,333	2,730,000	07/23/2019.	05/21/2029.
316773	CH	1	Fifth Third Bancorp Sub Bk Nt.....	.....	.....				2.B FE.....	8,654,624	169.306	10,928,728	6,455,000	8,285,743		(62,068)			8.250	5.648	MS.....	177,513	532,538	01/07/2014.	03/01/2038.
31677A	AB	0	Fifth Third Bancorp Sub Nt.....	.....	.....				2.A FE.....	9,990,100	113.307	11,330,700	10,000,000	9,994,382		960			3.850	3.862	MS.....	113,361	385,000	03/10/2016.	03/15/2026.
337738	AU	2	FiServe Inc Sr Nt.....	.....	.....	1			2.B FE.....	137,512,789	114.186	156,320,086	136,900,000	137,450,030		(58,759)			3.500	3.442	JJ.....	2,395,750	4,884,668	11/14/2019.	07/01/2029.
337738	AV	0	FiServe Inc Sr Nt.....	.....	.....	1			2.B FE.....	16,598,550	133.948	20,092,200	15,000,000	16,563,338		(30,938)			4.400	3.793	JJ.....	330,000	672,833	10/30/2019.	07/01/2049.
337932	AL	1	Firstenergy Corp Sr Nt.....	.....	.....	1			3.A FE.....	12,591,054	100.317	12,639,955	12,600,000	12,591,803		749			2.650	2.658	MS.....	111,300	177,153	02/18/2020.	03/01/2030.
33829T	AA	4	Five Corners Funding Trust Sr Nt.....	.....	.....	1			1.G FE.....	31,312,312	110.922	32,972,793	29,726,000	30,593,358		(183,639)			4.419	3.330	MN.....	167,848	1,209,171	09/22/2020.	11/15/2023.
341081	FG	7	Florida Pwr & Lt Co 1st Mtg Bd.....	.....	.....	1			1.E FE.....	3,224,430	126.536	3,796,086	3,000,000	3,198,436		(6,064)			4.050	3.604	JD.....	10,125	121,500	06/02/2016.	06/01/2042.
341081	FJ	1	Florida Pwr & Lt Co 1st Mtg Bd.....	.....	.....	1			1.E FE.....	4,539,645	104.632	4,708,445	4,500,000	4,515,467		(6,132)			2.750	2.602	JD.....	10,313	123,750	11/18/2016.	06/01/2023.
341081	FL	6	Florida Pwr & Lt Co Nt.....	.....	.....	1			1.D FE.....	14,950,500	128.277	19,241,550	15,000,000	14,956,926		1,063			4.050	4.069	AO.....	151,875	607,500	09/02/2014.	10/01/2044.
341099	CR	8	Florida Power Corp 1st Mtg Bd.....	.....	.....	1			1.F FE.....	13,955,620	119.343	16,708,020	14,000,000	13,963,077		1,059			3.850	3.868	MN.....	68,872	539,000	11/15/2012.	11/15/2042.
34488@	AA	6	Football Club Nt.....	.....	.....	1			1.F FE.....	17,000,000	105.510	17,936,625	17,000,000	17,000,000					3.560	3.560	OCT....	144,576	611,924	10/25/2012.	10/05/2024.
34489*	AC	3	Football Club Sec Nt Ser 33-C.....	.....	.....				1.F FE.....	22,689,400	109.466	24,082,454	22,000,000	22,596,978		(66,786)			3.960	3.555	OCT....	212,960	880,880	07/30/2019.	10/05/2028.
34489@	AB	3	Football Club Term Nt Ser 2019-B.....	.....	.....				1.F FE.....	9,000,000	103.708	9,333,738	9,000,000	9,000,000					3.230	3.230	OCT....	71,060	293,123	10/08/2019.	10/05/2029.
34502*	AB	8	Football Club Term Nt Ser 2017-B.....	.....	.....				1.F FE.....	20,000,000	105.132	21,026,484	20,000,000	20,000,000					3.310	3.310	OCT....	158,144	669,356	08/29/2017.	10/05/2027.
345397	XA	6	Ford Motor Cr Co Sr Nt.....	.....	.....				3.A FE.....	2,500,000	100.928	2,523,190	2,500,000	2,500,000					3.219	3.219	JJ.....	38,449	80,475	01/06/2015.	01/09/2022.

SCHEDULE D - PART 1

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B/A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
345397	XL	2	Ford Motor Cr Co Sr Nt.....						3.B FE.....	40,558,800	104.875	41,950,000	40,000,000	40,291,176		(56,758)			4.134	3.959	FA.....	675,220	1,653,600	11/04/2015.	08/04/2025.
35137L	AF	2	Fox Corp Sr Nt.....					1	2.B FE.....	9,000,000	103.494	9,314,424	9,000,000	9,000,000					3.666	3.666	JJ.....	142,974	164,970	04/03/2020.	01/25/2022.
35137L	AG	0	Fox Corp Sr Nt.....					1	2.B FE.....	2,963,732	110.134	3,083,763	2,800,000	2,932,175		(31,557)			4.030	2.381	JJ.....	48,897	56,420	04/03/2020.	01/25/2024.
35137L	AH	8	Fox Corp Sr Nt.....					1	2.B FE.....	43,942,332	121.330	49,623,970	40,900,000	43,714,255		(228,077)			4.709	3.685	JJ.....	834,592	962,991	04/03/2020.	01/25/2029.
359694	AB	2	Fuller H B Co Sr Nt.....					1	3.C FE.....	7,344,635	104.250	7,622,760	7,312,000	7,343,735		(900)			4.000	3.917	FA.....	110,492		10/07/2020.	02/15/2027.
361448	AQ	6	GATX Corp Sr Nt.....					1	2.B FE.....	9,889,400	106.834	10,683,390	10,000,000	9,971,335		11,998			3.900	4.035	MS.....	98,583	390,000	03/14/2013.	03/30/2023.
361448	AU	7	GATX Corp Sr Nt.....					1	2.B FE.....	3,994,480	131.578	5,263,104	4,000,000	3,995,186		105			5.200	5.209	MS.....	61,244	208,000	02/27/2014.	03/15/2044.
361448	AZ	6	GATX Corp Sr Nt.....					1	2.B FE.....	19,948,800	113.346	22,669,160	20,000,000	19,967,040		4,590			3.850	3.880	MS.....	194,639	770,000	02/06/2017.	03/30/2027.
361448	BE	2	GATX Corp Sr Nt.....	LS				1	2.B FE.....	15,474,580	121.906	18,895,399	15,500,000	15,480,101		1,936			4.700	4.719	AO.....	182,125	728,500	01/29/2019.	04/01/2029.
361448	BF	9	GATX Corp Sr Nt.....					1	2.B FE.....	21,416,105	118.180	25,336,610	21,439,000	21,418,511		2,406			4.000	4.012	JD.....	2,382	543,121	05/11/2020.	06/30/2030.
369550	AT	5	General Dynamics Corp Nt.....					1	1.F FE.....	9,547,983	122.770	11,735,584	9,559,000	9,549,952		264			3.600	3.606	MN.....	43,971	344,124	11/01/2012.	11/15/2042.
369550	AW	8	General Dynamics Corp Sr Nt.....					2	1.F FE.....	1,920,560	103.706	2,074,110	2,000,000	1,967,518		11,839			1.875	2.519	FA.....	14,167	37,500	11/15/2016.	08/15/2023.
369550	AX	6	General Dynamics Corp Sr Nt.....					2	1.F FE.....	10,520,675	107.463	11,820,974	11,000,000	10,708,937		47,435			2.125	2.634	FA.....	88,306	233,750	11/09/2016.	08/15/2026.
369550	BC	1	General Dynamics Corp Sr Nt.....					1	1.F FE.....	13,921,320	116.990	16,378,572	14,000,000	13,939,325		7,011			3.750	3.818	MN.....	67,083	525,000	05/08/2018.	05/15/2028.
369550	BK	3	General Dynamics Corp Sr Nt.....					1	1.F FE.....	4,977,750	110.419	5,520,930	5,000,000	4,980,951		3,201			3.250	3.347	AO.....	40,625	83,958	03/23/2020.	04/01/2025.
369550	BM	9	General Dynamics Corp Sr Nt.....					1	1.F FE.....	11,873,640	118.626	14,235,060	12,000,000	11,881,843		8,203			3.625	3.752	AO.....	108,750	224,750	03/23/2020.	04/01/2030.
369604	BF	9	General Electric Co Sr Nt.....					1	2.B FE.....	2,677,089	117.226	3,010,364	2,568,000	2,658,369		(2,606)			4.125	3.884	AO.....	24,129	105,930	10/02/2012.	10/09/2042.
370334	CA	0	General Mills Inc Sr Nt.....					1	2.B FE.....	313,476	103.750	311,250	300,000	310,867		(2,609)			2.600	0.451	AO.....	1,712	3,900	08/03/2020.	10/12/2022.
370334	CE	2	General Mills Inc Sr Nt.....					1	2.B FE.....	28,320	108.908	28,316	26,000	28,217		(103)			3.700	0.526	AO.....	198		11/12/2020.	10/17/2023.
370334	CG	7	General Mills Inc Sr Nt.....					1	2.B FE.....	19,959,600	119.898	23,979,560	20,000,000	19,968,938		3,573			4.200	4.225	AO.....	172,667	840,000	04/03/2018.	04/17/2028.
372546	AT	8	George Washington University Nt.....					1	1.E FE.....	5,408,810	125.271	6,294,848	5,025,000	5,379,346		(9,048)			4.300	3.844	MS.....	63,622	216,075	07/20/2017.	09/15/2044.
372546	AU	5	George Washington University Nt.....					1	1.E FE.....	38,571,363	136.929	51,601,505	37,685,000	38,496,250		(17,523)			4.868	4.718	MS.....	540,160	1,834,506	11/05/2015.	09/15/2045.
372546	AW	1	George Washington University Nt.....					1	1.E FE.....	12,200,000	126.638	15,449,836	12,200,000	12,200,000					4.126	4.126	MS.....	148,215	503,372	03/27/2018.	09/15/2048.
373334	KA	8	Georgia Pwr Co Sr Nt.....					1	2.A FE.....	14,902,350	126.637	18,995,490	15,000,000	14,917,145		2,188			4.300	4.339	MS.....	189,917	645,000	03/12/2013.	03/15/2043.
373334	KE	0	Georgia Pwr Co Sr Nt.....					1	1.G FE.....	4,981,200	111.861	5,593,040	5,000,000	4,989,485		1,810			3.250	3.294	AO.....	40,625	162,500	03/02/2016.	04/01/2026.
375558	AX	1	Gilead Sciences Inc Sr Nt.....					1	2.A FE.....	18,333,200	131.965	22,433,965	17,000,000	18,172,865		(28,912)			4.800	4.326	AO.....	204,000	816,000	11/12/2014.	04/01/2044.
375558	AZ	6	Gilead Sciences Inc Sr Nt.....					1	2.A FE.....	19,981,200	110.467	22,093,440	20,000,000	19,992,437		1,694			3.500	3.510	FA.....	291,667	700,000	11/12/2014.	02/01/2025.
375558	BA	0	Gilead Sciences Inc Sr Nt.....					1	2.A FE.....	17,894,340	127.447	22,940,460	18,000,000	17,908,238		2,069			4.500	4.535	FA.....	337,500	810,000	11/12/2014.	02/01/2045.
375558	BG	7	Gilead Sciences Inc Sr Nt.....					1	2.A FE.....	14,958,800	129.174	19,376,145	15,000,000	14,966,174		1,586			4.600	4.621	MS.....	230,000	690,000	09/10/2015.	09/01/2035.
377372	AE	7	Glaxosmithkline Cap Inc Co Gtd Nt.....					1	1.F FE.....	1,694,798	157.890	2,684,128	1,700,000	1,695,932		125			6.375	6.398	MN.....	13,848	108,375	05/06/2008.	05/15/2038.
37940X	AB	8	Global Payments Inc Sr Nt.....					1	2.C FE.....	35,830,281	110.654	38,507,592	34,800,000	35,742,912		(88,783)			3.200	2.831	FA.....	420,693	1,105,431	02/13/2020.	08/15/2029.
37940X	AC	6	Global Payments Inc Sr Nt.....					1	2.C FE.....	14,858,282	123.309	16,153,505	13,100,000	14,826,413		(31,869)			4.150	3.417	FA.....	205,379	545,160	02/12/2020.	08/15/2049.
38119#	AA	2	Golden Spread Elec Cooperative 1st Mtg B.....					1	1.D FE.....	996,027	110.801	1,103,611	996,027	996,027					5.750	5.745	MN.....	8,787	57,428	05/06/2005.	05/06/2025.
38141G	GS	7	Goldman Sachs Group Inc Sr Nt.....					1	2.A FE.....	21,737,370	105.700	21,139,920	20,000,000	20,410,539		(373,084)			5.750	3.759	JJ.....	501,528	1,150,000	05/20/2019.	01/24/2022.
38141G	WL	4	Goldman Sachs Group Inc Sr Nt.....					1	2.A FE.....	840,440	115.202	921,618	800,000	834,798		(4,854)			3.691	2.943	JD.....	2,133	29,528	10/29/2019.	06/05/2028.
38141G	WV	2	Goldman Sachs Group Inc Sr Nt.....					1	2.A FE.....	3,605,020	115.742	3,935,228	3,400,000	3,579,708		(21,695)			3.814	3.003	AO.....	24,494	129,676	10/29/2019.	04/23/2029.
38141G	XL	3	Goldman Sachs Group Inc Sr Nt Fix to Flo.....					1	1.G FE.....	3,408,000	100.405	3,421,789	3,408,000	3,408,000					0.627	0.627	MN.....	2,493		11/16/2020.	11/17/2023.
38143U	8H	7	Goldman Sachs Group Inc Sr Nt.....						2.A FE.....	4,988,450	113.595	5,679,740	5,000,000	4,993,516		1,121			3.750	3.778	FA.....	65,625	187,500	02/22/2016.	02/25/2026.
38148L	AE	6	Goldman Sachs Group Inc Sr Nt.....						2.A FE.....	8,871,332	112.275	9,880,200	8,800,000	8,835,863		(7,429)			3.750	3.649	MN.....	35,750	330,000	10/28/2015.	05/22/2025.
382550	BF	7	Goodyear Tire & Rubber Co Sr Nt.....					1	4.A FE.....	1,113,750	101.750	1,119,250	1,100,000	1,107,716		(2,037)			5.000	4.775	MN.....	4,736	55,000	11/15/2017.	05/31/2026.

SCHEDULE D - PART 1

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B/A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
382550	BG	5	Goodyear Tire & Rubber Co Sr Nt.....	LS				1	4.A FE.....	16,662,060	102.250	16,973,500	16,600,000	16,621,896		(6,169)			4.875	4.832	MS.....	238,279	809,250	10/04/2018	03/15/2027
383909	AG	3	WR Grace & CO Sr Nt.....					1	3.C FE.....	4,558,706	106.052	4,614,869	4,351,515	4,547,926		(10,780)			4.875	3.764	JD.....	9,428	99,586	10/16/2020	06/15/2027
39121J	A*	1	Great River Energy 1st Mtg Bd.....					1	1.G.....	1,627,907	102.315	1,665,598	1,627,907	1,627,907					5.810	5.811	JJ.....	47,291	94,581	09/02/2009	07/01/2021
402740	AD	6	Gulfstream Natural Gas Sr Nt.....					1	2.B FE.....	19,992,400	113.829	22,765,880	20,000,000	19,995,860		773			4.600	4.605	MS.....	270,889	920,000	09/21/2015	09/15/2025
40410K	AA	3	Fuller H B Co Sr Nt.....					1	3.C FE.....	4,364,253	102.500	4,411,600	4,304,000	4,362,026		(2,227)			4.250	3.938	AO.....	36,076		10/07/2020	10/15/2028
404119	BU	2	HCA Inc High Yield Corp.....					1	2.C FE.....	15,906,375	116.320	18,436,752	15,850,000	15,886,165		(5,041)			4.500	4.457	FA.....	269,450	713,250	09/14/2016	02/15/2027
404119	BV	0	HCA Inc 1st Lien Nt.....					1	2.C FE.....	4,765,420	133.571	6,010,700	4,500,000	4,759,607		(5,091)			5.500	5.089	JD.....	11,000	247,500	10/29/2019	06/15/2047
404119	BW	8	HCA Inc Sr Nt.....					1	3.B FE.....	9,746,500	120.348	11,216,434	9,320,000	9,678,063		(37,558)			5.875	5.254	FA.....	228,146	547,550	03/04/2019	02/01/2029
404119	BX	6	HCA Inc Sec Nt.....					1	2.C FE.....	8,597,445	116.008	9,860,697	8,500,000	8,586,768		(9,163)			4.125	3.974	JD.....	15,583	350,625	09/25/2019	06/15/2029
404119	BZ	1	HCA Inc 1st Lein Nt.....					1	2.C FE.....	24,457,778	132.080	29,321,671	22,200,000	24,412,411		(38,279)			5.250	4.612	JD.....	51,800	1,165,500	10/29/2019	06/15/2049
404121	AJ	4	HCA INC Sr Nt.....					1	3.B FE.....	7,936,663	118.000	9,369,200	7,940,000	7,937,388		176			5.625	5.629	MS.....	148,875	446,625	11/07/2018	09/01/2028
40434L	AC	9	HP Inc Sr Nt.....					1	2.B FE.....	1,108,370	111.285	1,112,853	1,000,000	1,107,642		(728)			3.400	2.108	JD.....	1,322	17,000	12/03/2020	06/17/2030
40480*	AB	1	HS Wildcat LLC Sr Sec Nt Ser B.....						2.B Z.....	17,000,000	100.340	17,057,811	17,000,000	17,000,000					4.390	4.414	JAJO.....	2,073		12/30/2020	12/31/2060
410345	AJ	1	Hanesbrands Ind Sr Nt.....					1	3.C FE.....	2,733,413	104.750	2,859,675	2,730,000	2,731,597		(429)			4.625	4.606	MN.....	16,134	126,263	05/03/2016	05/15/2024
410345	AL	6	Hanesbrands Ind Sr Nt.....					1	3.C FE.....	3,438,075	108.625	3,693,250	3,400,000	3,430,256		(4,947)			4.875	4.683	MN.....	21,179	165,750	08/26/2019	05/15/2026
41242*	BF	8	Hardwood Funding LLC Sr Sec Nt Ser DD.....						1.G FE.....	7,000,000	104.804	7,336,280	7,000,000	7,000,000					3.430	3.430	JD.....	16,007	240,100	06/07/2017	06/07/2027
41242*	BG	6	Hardwood Funding LLC Sr Nt Ser EE.....						1.G FE.....	6,000,000	104.892	6,293,517	6,000,000	6,000,000					3.530	3.530	JD.....	14,120	210,623	06/07/2017	06/07/2029
41242*	BJ	0	Hardwood Funding LLC Sr Sec Nt Ser GG.....						1.G FE.....	6,000,000	103.510	6,210,575	6,000,000	6,000,000					3.700	3.700	JD.....	14,800	220,767	06/07/2018	06/07/2033
41242*	BL	5	Hardwood Funding LLC Sr Sec Nt Ser II.....						1.G FE.....	15,000,000	107.304	16,095,540	15,000,000	15,000,000					3.960	3.960	JD.....	39,600	590,700	10/04/2018	06/07/2030
412822	AD	0	Harley-Davidson Inc Sr Nt.....					1	2.B FE.....	6,961,430	108.805	7,616,343	7,000,000	6,980,667		3,827			3.500	3.566	JJ.....	104,125	245,000	07/23/2015	07/28/2025
415864	AM	9	Harsco Corp Sr Nt.....					1	4.A FE.....	21,949,275	105.750	22,730,963	21,495,000	21,830,076		(82,701)			5.750	5.266	JJ.....	518,418	1,333,439	03/03/2020	07/31/2027
42307T	AH	1	Heinz /H J/ Co Sr Nt.....					1	3.A FE.....	2,185,000	143.171	2,863,428	2,000,000	2,162,427		(4,472)			7.125	6.373	FA.....	59,375	142,500	02/11/2015	08/01/2039
423452	AC	5	Helmerich & Payne Sr Nt.....					1	2.A FE.....	5,186,407	110.911	5,767,377	5,200,000	5,190,014		2,039			4.650	4.700	MS.....	71,197	241,800	03/22/2019	03/15/2025
42809H	AD	9	Hess Corp Sr Nt.....					1	3.A FE.....	1,201,348	122.036	1,403,411	1,150,000	1,193,969		(1,203)			5.600	5.289	FA.....	24,329	64,400	09/25/2013	02/15/2041
431282	AR	3	Highwoods Realty Ltd Sr Nt.....					1	2.B FE.....	6,027,521	114.013	6,442,886	5,651,000	5,979,533		(35,097)			4.200	3.368	AO.....	50,106	237,342	08/14/2019	04/15/2029
431282	AS	1	Highwoods Realty Ltd Sr Nt.....					1	2.B FE.....	25,028,831	105.808	26,557,883	25,100,000	25,036,080		5,878			3.050	3.082	FA.....	289,208	706,007	11/14/2019	02/15/2030
437076	BM	3	Home Depot Inc Sr Nt.....					1	1.F FE.....	6,954,920	111.795	7,825,671	7,000,000	6,975,085		4,319			3.000	3.074	AO.....	52,500	210,000	02/03/2016	04/01/2026
437076	BN	1	Home Depot Inc Sr Nt.....					1	1.F FE.....	17,836,470	107.777	19,399,824	18,000,000	17,902,354		15,917			2.125	2.227	MS.....	112,625	382,500	09/06/2016	09/15/2026
437076	BP	6	Home Depot Inc Sr Nt.....					1	1.F FE.....	12,781,590	125.034	16,254,394	13,000,000	12,793,064		2,832			3.500	3.579	MS.....	133,972	455,000	09/06/2016	09/15/2056
437076	BV	3	Home Depot Inc Sr Nt.....					1	1.F FE.....	997,260	103.428	1,034,280	1,000,000	998,970		857			3.250	3.341	MS.....	10,833	32,500	11/27/2018	03/01/2022
437076	BW	1	Home Depot Inc Sr Nt.....					1	1.F FE.....	18,372,905	120.320	22,259,182	18,500,000	18,395,288		11,035			3.900	3.984	JD.....	50,104	721,500	11/27/2018	12/06/2028
437076	BY	7	Home Depot Inc Sr Nt.....					1	1.F FE.....	4,474,170	113.669	5,115,087	4,500,000	4,477,663		2,288			2.950	3.017	JD.....	5,900	132,750	06/03/2019	06/15/2029
438516	BL	9	Honeywell International Inc Sr Nt.....					2	1.F FE.....	25,873,405	110.388	29,804,652	27,000,000	26,299,269		108,493			2.500	2.988	MN.....	112,500	675,000	12/09/2016	11/01/2026
44107H	AC	6	Hospital Special Surgery Sec Nt.....					1	1.E FE.....	2,500,000	112.458	2,811,453	2,500,000	2,500,000					3.737	3.737	AO.....	32,356	93,425	03/23/2018	04/01/2028
44107H	AD	4	Hospital Special Surgery Sec Nt.....					1	1.E FE.....	4,250,000	112.270	4,771,458	4,250,000	4,250,000					4.081	4.081	AO.....	43,361	173,443	03/23/2018	04/01/2038
44107H	AE	2	Hospital Special Surgery Sec Nt.....					1	1.E FE.....	4,000,000	110.960	4,438,396	4,000,000	4,000,000					4.131	4.131	AO.....	41,310	165,240	03/23/2018	04/01/2048
442851	AK	7	Howard University Sr Nt.....					1	2.C FE.....	1,000,000	102.911	1,029,105	1,000,000	1,000,000					2.845	2.845	AO.....	7,113	18,018	01/31/2020	10/01/2028
446413	AL	0	Huntington Ingalls Industries Sr Nt.....					1	2.C FE.....	37,194,138	112.096	41,980,027	37,450,000	37,244,204		24,940			3.483	3.571	JD.....	108,699	1,304,384	03/13/2019	12/01/2027
44919*	AC	2	I595 Express LLC Sr Nt.....						1.F PL.....	11,705,605	110.166	12,895,620	11,705,605	11,705,605					3.310	3.325	MJSD.....	1,076	387,456	10/15/2015	12/31/2031
44929@	AN	4	ICRE REIT Hldgs Sr Nt Ser C Tr B.....						2.A.....	7,000,000	111.005	7,770,374	7,000,000	7,000,000					3.660	3.660	JJ.....	125,253	259,700	07/05/2017	07/05/2027

SCHEDULE D - PART 1

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

1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
449669	AK	6	IMC Global Inc Sr Nt.....	.....	.....	1	2.C FE.....	25,433,858	128.432	30,142,943	23,470,000	24,514,200	.....	(113,930)	.....	.....	.....	7.300	6.502	JJ.....	790,026	1,713,310	05/27/2010.	01/15/2028.
449934	AD	0	IMS Health Inc High Yield Corp.....	.....	.....	1	3.C FE.....	11,354,375	104.500	11,704,000	11,200,000	11,301,231	.....	(14,946)	.....	.....	.....	5.000	4.818	AO.....	118,222	560,000	06/23/2017.	10/15/2026.
452308	AQ	2	Illinois Tool Works Inc Sr Nt.....	.....	.....	1	1.F FE.....	11,639,700	137.930	14,896,451	10,800,000	11,517,381	.....	(20,974)	.....	.....	.....	4.875	4.384	MS.....	155,025	526,500	05/20/2014.	09/15/2041.
452308	AR	0	Illinois Tool Works Inc Sr Nt.....	.....	.....	1	1.F FE.....	9,933,100	125.978	12,597,780	10,000,000	9,942,091	.....	1,671	.....	.....	.....	3.900	3.940	MS.....	130,000	390,000	02/18/2015.	09/01/2042.
452308	AX	7	Illinois Tool Works Inc Sr Nt.....	.....	.....	2	1.F FE.....	8,635,320	110.502	9,945,162	9,000,000	8,769,518	.....	35,271	.....	.....	.....	2.650	3.131	MN.....	30,475	238,500	01/05/2017.	11/15/2026.
45475Q	AL	7	Indiana Gas Co MT Nt Ser F.....	.....	.....	.....	2.A FE.....	1,099,730	123.849	1,238,491	1,000,000	1,042,622	.....	(4,903)	.....	.....	.....	6.340	5.592	MS.....	18,668	63,400	02/21/2003.	12/10/2027.
45475Q	AR	4	Indiana Gas Co MT Nt.....	.....	.....	.....	2.A FE.....	2,514,725	134.463	3,361,573	2,500,000	2,507,376	.....	(581)	.....	.....	.....	7.080	7.035	MS.....	52,117	177,000	02/23/2001.	10/05/2029.
454889	AT	3	Indiana Michigan Pwr Co Sr Nt.....	.....	.....	1	1.G FE.....	17,740,399	129.298	23,014,955	17,800,000	17,743,062	.....	1,052	.....	.....	.....	4.250	4.270	FA.....	285,789	756,500	08/09/2018.	08/15/2048.
457187	AD	4	Ingredion Inc Sr Nt.....	.....	.....	1	2.B FE.....	35,400,415	119.555	42,776,672	35,780,000	35,405,397	.....	4,982	.....	.....	.....	3.900	3.961	JD.....	116,285	767,481	05/08/2020.	06/01/2050.
458140	AS	9	Intel Corp Sr Nt.....	.....	.....	1	1.E FE.....	13,122,380	113.153	14,709,903	13,000,000	13,062,019	.....	(12,346)	.....	.....	.....	3.700	3.586	JJ.....	203,089	481,000	09/22/2015.	07/29/2025.
458140	AX	8	Intel Corp Sr Nt.....	.....	.....	2	1.E FE.....	31,785,544	112.872	35,893,328	31,800,000	31,790,720	.....	994	.....	.....	.....	3.150	3.154	MN.....	139,125	1,001,700	08/08/2017.	05/11/2027.
458140	BM	1	Intel Corp Sr Nt.....	.....	.....	1	1.E FE.....	19,248,089	139.556	19,119,199	13,700,000	19,243,185	.....	(4,904)	.....	.....	.....	4.750	2.713	MS.....	173,533	.....	12/16/2020.	03/25/2050.
458140	BR	0	Intel Corp Sr Nt.....	.....	.....	1	1.E FE.....	13,472,325	120.003	16,200,351	13,500,000	13,474,099	.....	1,774	.....	.....	.....	3.900	3.925	MS.....	140,400	263,250	03/20/2020.	03/25/2030.
459200	HU	8	International Bus Machs Corp Sr Nt.....	.....	.....	1	1.F FE.....	10,271,000	109.821	10,982,100	10,000,000	10,099,557	.....	(29,892)	.....	.....	.....	3.625	3.286	FA.....	139,965	362,500	09/29/2014.	02/12/2024.
459200	JR	3	International Bus Machs Corp Sr Nt.....	.....	.....	1	1.F FE.....	2,007,901	112.831	2,143,797	1,900,000	1,991,778	.....	(13,853)	.....	.....	.....	3.300	2.439	JJ.....	26,822	62,700	10/29/2019.	01/27/2027.
459200	JX	0	International Bus Machs Corp Sr Nt.....	.....	.....	1	1.F FE.....	5,070,200	103.552	5,177,590	5,000,000	5,034,514	.....	(24,636)	.....	.....	.....	2.850	2.333	MN.....	19,000	142,500	07/12/2019.	05/13/2022.
459200	JY	8	International Bus Machs Corp Sr Nt.....	.....	.....	1	1.F FE.....	6,591,360	108.328	7,041,327	6,500,000	6,565,098	.....	(18,320)	.....	.....	.....	3.000	2.686	MN.....	24,917	195,000	07/12/2019.	05/15/2024.
459200	JZ	5	International Bus Machs Corp Sr Nt.....	.....	.....	1	1.F FE.....	25,950,682	112.996	28,135,954	24,900,000	25,759,296	.....	(147,517)	.....	.....	.....	3.300	2.607	MN.....	104,995	821,700	10/29/2019.	05/15/2026.
459200	KA	8	International Bus Machs Corp Sr Nt.....	.....	.....	1	1.F FE.....	14,456,448	115.708	15,504,818	13,400,000	14,355,912	.....	(96,900)	.....	.....	.....	3.500	2.548	MN.....	59,928	469,000	01/16/2020.	05/15/2029.
459200	KL	4	International Bus Machs Corp Sr Nt.....	.....	.....	1	1.F FE.....	14,225,459	106.581	14,345,830	13,460,000	14,224,906	.....	(553)	.....	.....	.....	2.950	2.666	MN.....	50,737	.....	12/21/2020.	05/15/2050.
459506	AE	1	International Flav & Frag Inc Sr Nt.....	.....	.....	1	2.B FE.....	4,024,576	122.880	4,915,212	4,000,000	4,023,023	.....	(474)	.....	.....	.....	4.375	4.338	JD.....	14,583	175,000	05/15/2017.	06/01/2047.
461070	AP	9	Interstate Power & Light Sr Nt.....	.....	.....	1	2.A FE.....	31,420,620	119.090	37,513,319	31,500,000	31,435,899	.....	6,918	.....	.....	.....	4.100	4.131	MS.....	340,813	1,291,500	09/19/2018.	09/26/2028.
465685	AJ	4	ITC Holdings Corp Sr Nt.....	.....	.....	1	2.B FE.....	5,177,550	108.985	5,449,235	5,000,000	5,072,187	.....	(19,473)	.....	.....	.....	3.650	3.205	JD.....	8,111	182,500	02/24/2015.	06/15/2024.
465685	AM	7	ITC Holdings Corp Sr Nt.....	.....	.....	1	2.B FE.....	1,255,896	104.061	1,248,734	1,200,000	1,245,567	.....	(10,329)	.....	.....	.....	2.700	0.561	MN.....	4,140	16,200	08/03/2020.	11/15/2022.
465685	AP	0	ITC Holdings Corp Sr Nt.....	.....	.....	1	2.B FE.....	19,987,117	112.572	22,514,380	20,000,000	19,990,542	.....	1,206	.....	.....	.....	3.350	3.358	MN.....	85,611	670,000	06/22/2018.	11/15/2027.
46625H	HF	0	JPMorgan Chase & Co Sr Nt.....	.....	.....	.....	1.F FE.....	4,546,950	154.849	7,742,445	5,000,000	4,636,399	.....	10,352	.....	.....	.....	6.400	7.137	MN.....	40,889	320,000	07/17/2008.	05/15/2038.
46625H	JM	3	JPMorgan Chase & Co Sub Nt.....	.....	.....	.....	1.G FE.....	7,701,530	150.564	10,539,473	7,000,000	7,617,411	.....	(14,523)	.....	.....	.....	5.625	4.971	FA.....	147,656	393,750	04/24/2014.	08/16/2043.
46625H	MN	7	JPMorgan Chase & Co Sr Nt.....	.....	.....	.....	1.F FE.....	14,943,600	113.604	17,040,585	15,000,000	14,971,584	.....	5,613	.....	.....	.....	3.900	3.946	JJ.....	269,750	585,000	07/14/2015.	07/15/2025.
46625H	NJ	5	JPMorgan Chase & Co Sub Nt.....	.....	.....	.....	1.G FE.....	12,957,542	118.586	15,416,219	13,000,000	12,973,610	.....	3,313	.....	.....	.....	4.250	4.285	AO.....	138,125	552,500	09/24/2015.	10/01/2027.
46647P	AF	3	JP Morgan Chase & Co Sr Nt.....	.....	.....	2	1.F FE.....	30,000,000	114.108	34,232,460	30,000,000	30,000,000	.....	.....	.....	.....	.....	3.540	3.540	MN.....	177,000	1,062,000	04/18/2017.	05/01/2028.
46647P	AL	0	JP Morgan Chase & Co Sr Nt.....	.....	.....	1	1.F FE.....	23,000,000	125.853	28,946,190	23,000,000	23,000,000	.....	.....	.....	.....	.....	3.964	3.964	MN.....	116,498	911,720	11/03/2017.	11/15/2048.
46647P	AM	8	JP Morgan Chase & Co Sr Nt.....	.....	.....	1	1.F FE.....	15,209,788	113.729	17,173,019	15,100,000	15,195,737	.....	(12,093)	.....	.....	.....	3.509	3.406	JJ.....	232,549	529,859	10/29/2019.	01/23/2029.
46647P	AN	6	JP Morgan Chase & Co Sr Nt.....	.....	.....	1	1.F FE.....	28,000,000	126.068	35,298,956	28,000,000	28,000,000	.....	.....	.....	.....	.....	3.897	3.897	JJ.....	478,898	1,091,160	01/16/2018.	01/23/2049.
46647P	AV	8	JP Morgan Chase & Co Sr Nt.....	.....	.....	1	1.F FE.....	11,000,000	119.559	13,151,468	11,000,000	11,000,000	.....	.....	.....	.....	.....	4.203	4.203	JJ.....	202,912	462,330	07/16/2018.	07/23/2029.
46659*	AA	5	JM Family Enterprises Inc. Sr Nt Ser A.....	.....	.....	.....	2.A.....	20,000,000	106.875	21,375,000	20,000,000	20,000,000	.....	.....	.....	.....	.....	3.310	3.310	MN.....	110,333	662,000	11/01/2017.	11/01/2024.
476556	DC	6	Jersey Central Pwr & Lt Co Sr Nt.....	.....	.....	1	2.B FE.....	15,206,875	111.824	16,214,437	14,500,000	15,042,853	.....	(102,474)	.....	.....	.....	4.300	3.446	JJ.....	287,503	623,500	05/15/2019.	01/15/2026.
478111	AC	1	Johns Hopkins Health Sys Nt.....	.....	.....	.....	1.D FE.....	5,000,000	124.609	6,230,440	5,000,000	5,000,000	.....	.....	.....	.....	.....	3.837	3.837	MN.....	24,514	191,850	11/04/2016.	05/15/2046.
478160	CE	2	Johnson & Johnson Sr Nt.....	.....	.....	2	1.A FE.....	20,978,370	112.539	23,633,106	21,000,000	20,985,918	.....	2,056	.....	.....	.....	2.950	2.962	MS.....	203,058	619,500	02/28/2017.	03/03/2027.
478160	CG	7	Johnson & Johnson Sr Nt.....	.....	.....	1	1.A FE.....	8,979,030	128.305	11,547,459	9,000,000	8,980,593	.....	430	.....	.....	.....	3.750	3.763	MS.....	110,625	337,500	02/28/2017.	03/03/2047.
478160	CK	8	Johnson & Johnson Sr Nt.....	.....	.....	1	1.A FE.....	3,995,240	111															

SCHEDULE D - PART 1

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

E10.24

1				Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
478160	CM	4	Johnson & Johnson Sr Nt Ser 30 YR.....	.....	..	.....1	1.A FE.....	14,943,450	123.883	18,582,375	15,000,000	14,947,997	.....	.....1,137	.....	.....	.....3.500	3.520	JJ.....	242,083	525,000	11/08/2017.	01/15/2048.
478165	AH	6	Johnson SC & Son Inc Sr Nt.....	.....	..	.....1	1.G FE.....	19,643,708	139.037	26,774,259	19,257,000	19,611,495	.....	.....(7,059)	.....	.....	.....4.750	4.627	AO.....	193,105	914,708	11/18/2015.	10/15/2046.
478375	AJ	7	Johnson Control Intl plc Sr Nt.....	.....	..	.....	2.B FE.....	2,309,480	132.329	2,646,588	2,000,000	2,279,388	.....	.....(8,261)	.....	.....	.....5.700	4.627	MS.....	38,000	114,000	02/02/2017.	03/01/2041.
478375	AL	2	Johnson Control Intl plc Sr Nt.....	.....	..	.....1	2.B FE.....	35,913,615	131.865	48,130,871	36,500,000	35,941,262	.....	.....12,505	.....	.....	.....4.625	4.733	JJ.....	839,373	1,688,125	08/01/2018.	07/02/2044.
478375	AU	2	Johnson Control Intl plc Sr Nt.....	.....	..	.....2	2.B FE.....	10,534,830	131.437	13,800,885	10,500,000	10,532,518	.....	.....(667)	.....	.....	.....4.500	4.480	FA.....	178,500	472,500	02/03/2017.	02/15/2047.
48250N	AC	9	KFC/Pizza Hut/Taco Bell Sr Nt.....	.....	..	.....1	3.C FE.....	1,242,053	105.601	1,279,884	1,212,000	1,237,811	.....	.....(4,242)	.....	.....	.....4.750	4.216	JD.....	4,798	57,570	03/06/2020.	06/01/2027.
48305Q	AC	7	Kaiser Foundation Hospitals Sr Nt.....	.....	..	.....2	1.D FE.....	14,945,250	112.935	16,940,220	15,000,000	14,963,327	.....	.....5,154	.....	.....	.....3.150	3.193	MN.....	78,750	472,500	04/25/2017.	05/01/2027.
48305Q	AD	5	Kaiser Foundation Hospitals Nt.....	.....	..	.....1	1.D FE.....	19,810,200	130.242	26,048,440	20,000,000	19,822,740	.....	.....3,631	.....	.....	.....4.150	4.206	MN.....	138,333	830,000	04/25/2017.	05/01/2047.
485134	BP	4	Kansas City Power and Light Sr Nt.....	.....	..	.....1	1.F FE.....	32,384,300	112.662	36,615,085	32,500,000	32,441,173	.....	.....11,472	.....	.....	.....3.650	3.693	FA.....	448,139	1,186,250	08/13/2015.	08/15/2025.
485134	BQ	2	Kansas City Power and Light Sr Nt.....	.....	..	.....1	1.F FE.....	11,624,370	128.583	15,429,948	12,000,000	11,642,432	.....	.....7,054	.....	.....	.....4.200	4.392	JD.....	22,400	504,000	05/22/2018.	06/15/2047.
485134	BR	0	Kansas City Power and Light Sr Nt.....	.....	..	.....1	1.F FE.....	9,491,735	129.601	12,312,048	9,500,000	9,492,313	.....	.....149	.....	.....	.....4.200	4.205	MS.....	117,483	399,000	02/26/2018.	03/15/2048.
485170	AQ	7	Kansas City Southern Inds Inc Sr Nt.....	.....	..	.....1	2.B FE.....	28,719,195	117.596	36,580,432	31,107,000	28,934,724	.....	.....52,329	.....	.....	.....4.300	4.810	MN.....	170,916	1,337,601	07/26/2016.	05/15/2043.
485260	BM	4	Kansas Gas & Elec Co Sr Nt.....	.....	..	.....1	1.F FE.....	19,949,400	124.127	24,825,300	20,000,000	19,955,917	.....	.....1,064	.....	.....	.....4.300	4.315	JJ.....	396,556	860,000	06/25/2014.	07/15/2044.
491386	E*	5	Kentucky Power Company Sr Nt Ser G.....	.....	..	.....	2.A.....	14,000,000	108.020	15,122,816	14,000,000	14,000,000	.....	.....	.....	.....	.....3.350	3.350	MS.....	142,003	469,000	09/12/2017.	09/12/2027.
491674	BK	2	Kentucky Utilities Co 1st Mtg Bd.....	.....	..	.....1	1.F FE.....	12,494,625	110.828	13,853,500	12,500,000	12,497,246	.....	.....528	.....	.....	.....3.300	3.305	AO.....	103,125	412,500	09/21/2015.	10/01/2025.
49271V	AG	5	Keurig Dr Pepper Inc Sr Nt.....	.....	..	.....1	2.B FE.....	6,978,949	108.652	6,928,706	6,377,000	6,886,094	.....	.....(92,856)	.....	.....	.....4.057	0.580	MN.....	25,872	129,357	10/14/2020.	05/25/2023.
49326E	EG	4	KeyCorp Sr MTN.....	.....	..	.....	2.A FE.....	44,923,050	118.645	53,390,070	45,000,000	44,940,659	.....	.....6,817	.....	.....	.....4.100	4.121	AO.....	312,625	1,845,000	04/23/2018.	04/30/2028.
49327M	2W	3	Key Bank NA Sr Nt.....	.....	..	.....	1.G FE.....	1,999,720	101.364	2,027,274	2,000,000	1,999,956	.....	.....94	.....	.....	.....3.350	3.355	JD.....	2,978	67,000	06/06/2018.	06/15/2021.
49327V	2B	9	Key Bank NA Sub Bk Nt.....	.....	..	.....2	2.A FE.....	20,677,375	115.992	24,068,382	20,750,000	20,689,002	.....	.....6,128	.....	.....	.....3.900	3.942	AO.....	175,338	809,250	03/06/2019.	04/13/2029.
49338C	AB	9	Keyspan Gas East Corp Sr Nt.....	.....	..	.....1	1.G FE.....	9,921,102	109.825	10,872,635	9,900,000	9,912,544	.....	.....(2,041)	.....	.....	.....2.742	2.718	FA.....	102,551	271,458	08/03/2016.	08/15/2026.
49427R	B#	8	Kilroy Realty L.P. Sr Nt Ser B.....	.....	..	.....	2.B.....	20,552,800	113.529	22,705,740	20,000,000	20,452,900	.....	.....(69,502)	.....	.....	.....4.350	3.905	AO.....	176,417	870,000	07/18/2019.	10/18/2026.
49427R	B@	0	Kilroy Realty L.P. Sr Nt.....	.....	..	.....	2.B.....	7,102,360	112.999	7,909,959	7,000,000	7,083,128	.....	.....(13,381)	.....	.....	.....4.300	4.055	AO.....	61,036	301,000	07/18/2019.	07/18/2026.
494368	BU	6	Kimberly-Clark Corp Sr Nt.....	.....	..	.....1	1.F FE.....	8,176,240	110.720	8,857,624	8,000,000	8,098,968	.....	.....(18,186)	.....	.....	.....2.750	2.489	FA.....	83,111	220,000	01/10/2017.	02/15/2026.
494368	BV	4	Kimberly-Clark Corp Sr Nt.....	.....	..	.....1	1.F FE.....	10,862,493	118.414	12,907,082	10,900,000	10,866,083	.....	.....841	.....	.....	.....3.200	3.218	JJ.....	146,302	348,800	09/08/2016.	07/30/2046.
494368	BY	8	Kimberly-Clark Corp Sr Nt.....	.....	..	.....1	1.F FE.....	11,981,280	119.862	14,383,476	12,000,000	11,984,769	.....	.....1,630	.....	.....	.....3.950	3.969	MN.....	79,000	474,000	10/24/2018.	11/01/2028.
49446R	AP	4	Kimco Realty Corp Sr Nt.....	.....	..	.....1	2.A FE.....	16,322,445	109.051	19,083,855	17,500,000	16,752,773	.....	.....115,131	.....	.....	.....2.800	3.630	AO.....	122,500	490,000	01/24/2017.	10/01/2026.
49446R	AQ	2	Kimco Realty Corp Sr Nt.....	.....	..	.....2	2.A FE.....	14,881,950	111.602	16,740,270	15,000,000	14,891,286	.....	.....2,297	.....	.....	.....4.125	4.171	JD.....	51,563	618,750	11/01/2016.	12/01/2046.
49446R	AR	0	Kimco Realty Corp Sr Nt.....	.....	..	.....2	2.A FE.....	4,974,450	105.554	5,277,705	5,000,000	4,988,260	.....	.....3,511	.....	.....	.....2.700	2.778	MS.....	45,000	135,000	11/01/2016.	03/01/2024.
49446R	AV	1	Kimco Realty Corp Sr Nt.....	.....	..	.....1	2.A FE.....	2,259,359	107.566	2,474,027	2,300,000	2,260,382	.....	.....875	.....	.....	.....3.700	3.799	AO.....	21,275	92,664	11/14/2019.	10/01/2049.
494550	AW	6	Kinder Morgan Energy - LP Sr Nt.....	.....	..	.....1	2.B FE.....	12,813,700	136.831	15,051,410	11,000,000	12,727,691	.....	.....(65,404)	.....	.....	.....6.950	5.474	JJ.....	352,519	764,500	10/29/2019.	01/15/2038.
494550	BC	9	Kinder Morgan Energy - LP Sr Nt.....	.....	..	.....1	2.B FE.....	12,973,480	100.814	13,105,833	13,000,000	12,999,485	.....	.....3,093	.....	.....	.....5.800	5.825	MS.....	251,333	754,000	09/11/2009.	03/01/2021.
494550	BQ	8	Kinder Morgan Energy - LP Sr Nt.....	.....	..	.....1	2.B FE.....	4,986,500	107.114	5,355,700	5,000,000	4,996,101	.....	.....1,376	.....	.....	.....3.500	3.531	MS.....	58,333	175,000	02/21/2013.	09/01/2023.
49456B	AH	4	Kinder Morgan Inc Sr Nt.....	.....	..	.....1	2.B FE.....	29,794,304	128.513	37,782,763	29,400,000	29,783,196	.....	.....(8,312)	.....	.....	.....5.550	5.450	JD.....	135,975	1,631,700	10/29/2019.	06/01/2045.
49456B	AP	6	Kinder Morgan Inc Sr Nt.....	.....	..	.....1	2.B FE.....	14,245,946	117.276	16,770,525	14,300,000	14,259,005	.....	.....4,793	.....	.....	.....4.300	4.347	MS.....	204,967	614,900	02/22/2018.	03/01/2028.
49456B	AQ	4	Kinder Morgan Inc Sr Nt.....	.....	..	.....1	2.B FE.....	14,165,915	127.186	17,170,151	13,500,000	14,152,354	.....	.....(12,694)	.....	.....	.....5.200	4.867	MS.....	234,000	702,000	11/14/2019.	03/01/2048.
49803X	AA	1	Kite Realty Group LP Sr Nt.....	.....	..	.....1	2.C FE.....	7,967,920	104.839	8,387,152	8,000,000	7,980,066	.....	.....3,028	.....	.....	.....4.000	4.049	AO.....	80,000	320,000	09/15/2016.	10/01/2026.
50076Q	AN	6	Kraft Foods Group Inc Sr Nt.....	.....	..	.....	3.A FE.....	14,227,816	135.171	15,679,824	11,600,000	13,828,359	.....	.....(69,055)	.....	.....	.....6.500	4.935	FA.....	297,411	754,000	06/09/2014.	02/09/2040.
50076Q	AZ	9	Kraft Foods Inc Sr Nt.....	.....	..	.....	3.A FE.....	3,612,064	104.392	3,872,936	3,710,000	3,691,695	.....	.....12,219	.....	.....	.....3.500	3.858	JD.....	9,017	129,850	09/04/2013.	06/06/2022.
50077L	AM	8	Kraft Heinz Foods Co Sr Nt.....	.....	..	.....1	3.A FE.....	5,306,926	118.906	5,945,275	5,000,000	5,283,124	.....	.....(5,951)	.....	.....	.....5.200	4.805	JJ.....	119,889	260,000	08/19/2016.	07/15/2045.

SCHEDULE D - PART 1

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

E10.25

1			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
				F	Bond			Rate Used	Fair Value			Unrealized	Current Year's	Current Year's	Total Foreign	Rate of	Effective	When	Admitted	Amount Rec.	Acquired	Stated
CUSIP Identification	Description		Code	o	CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	to Obtain Fair Value		Par Value	Book/Adjusted Carrying Value	(Decrease)	(Amortization) / Accretion	Temporary Impairment Recognized	Exchange Change in B./A.C.V.		Rate of	Paid	Amount Due & Accrued	During Year		Contractual Maturity Date
50077L AT 3	Kraft Heinz Foods Co Sr Nt.....		.....	..	.....1	3.A FE.....	4,439,275	114.424	4,691,372	4,100,000	4,401,141		(32,793)			4.625	3.543	JJ.....	79,537	189,625	10/29/2019.	01/30/2029.
50077L AY 2	Kraft Heinz Foods Co Sr Nt.....		.....	..	.....1	3.A FE.....	5,771,193	116.662	6,649,751	5,700,000	5,770,165		(966)			4.875	4.795	AO.....	69,469	282,506	10/29/2019.	10/01/2049.
501044 DG 3	Kroger Co Sr Nt.....		.....	..	.....2	2.A FE.....	31,841,209	125.847	40,145,161	31,900,000	31,848,392		979			4.450	4.460	FA.....	591,479	1,419,550	10/29/2019.	02/01/2047.
501044 DM 0	Kroger Co Sr Nt.....		.....	..	.....1	2.B FE.....	3,521,610	144.952	4,348,572	3,000,000	3,510,768		(9,459)			5.400	4.335	JJ.....	74,700	162,000	10/29/2019.	01/15/2049.
502431 AF 6	L3Harris Tech Inc Sr Nt.....		.....	..	.....1	2.B FE.....	6,981,170	110.489	7,734,216	7,000,000	6,983,041		1,768			2.900	2.931	JD.....	9,022	213,150	11/13/2019.	12/15/2029.
502431 AM 1	L3Harris Tech Inc Sr Nt.....		.....	..	.....1	2.B FE.....	8,662,601	119.908	9,352,824	7,800,000	8,597,664		(64,937)			4.400	2.822	JD.....	15,253	343,200	05/05/2020.	06/15/2028.
50540R AU 6	Laboratory Corp of America Sr Nt.....		.....	..	.....2	2.B FE.....	20,998,450	114.156	23,972,718	21,000,000	20,998,804		59			3.600	3.601	MS.....	252,000	756,000	08/17/2017.	09/01/2027.
50540R AW 2	Laboratory Corp of America Sr Nt.....		.....	..	.....1	2.B FE.....	15,210,503	110.532	16,856,191	15,250,000	15,214,350		3,537			2.950	2.980	JD.....	37,490	457,373	11/18/2019.	12/01/2029.
513075 BL 4	Lamar Media Corp Sr Nt.....		.....	..	.....1	4.A FE.....	23,434,183	103.125	23,089,688	22,390,000	22,895,317		(187,065)			5.750	4.783	FA.....	536,427	1,229,925	03/26/2020.	02/01/2026.
513272 AA 2	Lamb Weston HLD Sr Nt.....		.....	..	.....2	3.B FE.....	7,438,450	104.250	7,704,075	7,390,000	7,415,516		(8,287)			4.625	4.494	MN.....	56,965	341,788	05/13/2019.	11/01/2024.
513272 AB 0	Lamb Weston HLD Sr Nt.....		.....	..	.....2	3.B FE.....	16,086,613	104.530	16,829,330	16,100,000	16,065,189		(2,817)			4.875	4.868	MN.....	130,813	784,875	04/04/2019.	11/01/2026.
51805@ AA 6	Lasalle Property Fund LP Sr Nt.....		.....	..	.....2	B.....	15,000,000	106.878	16,031,760	15,000,000	15,000,000					3.140	3.140	FA.....	180,550	235,500	02/13/2020.	02/13/2027.
52736R BG 6	Levi Strauss & Co Sr Nt.....		.....	..	.....1	3.B FE.....	3,331,000	102.500	3,429,650	3,346,000	3,338,268		1,560			5.000	5.060	MN.....	27,883	167,300	11/16/2015.	05/01/2025.
53154* AM 5	Liberty Utilities Finance Sr Nt Ser E-4.....		.....	..	.....1	2.A.....	6,000,000	111.574	6,694,436	6,000,000	6,000,000					3.940	3.940	AO.....	40,057	236,400	03/24/2017.	04/30/2027.
532457 BT 4	Eli Lilly & Co Sr Nt.....		.....	..	.....1	1.F FE.....	1,018,360	131.189	1,311,894	1,000,000	1,017,798		(356)			3.950	3.845	MS.....	11,631	39,500	03/25/2019.	03/15/2049.
532457 BV 9	Eli Lilly & Co Sr Nt.....		.....	..	.....1	1.F FE.....	21,199,987	116.093	24,611,801	21,200,000	21,200,459		(273)			3.375	3.374	MS.....	210,675	715,500	04/04/2019.	03/15/2029.
53359# AE 2	Lincoln Electric Sr Nt.....		.....	..	.....2	2.A.....	10,000,000	105.788	10,578,786	10,000,000	10,000,000					2.750	2.750	AO.....	54,236	275,000	10/20/2016.	10/20/2028.
53621@ AE 6	Lion Industrial Properties LP Sr Gtd Nt.....		.....	..	.....1	2.A.....	17,000,000	111.121	18,890,650	17,000,000	17,000,000					3.990	3.990	MS.....	171,459	678,300	03/31/2016.	03/31/2026.
53621@ AG 1	Lion Industrial Properties LP Gtd Sr Nt.....		.....	..	.....2	A.....	9,842,800	112.270	11,227,024	10,000,000	9,885,731		17,465			4.140	4.370	MS.....	138,000	414,000	06/28/2018.	09/01/2026.
53621@ AH 9	Lion Industrial Properties LP Gtd Sr Nt.....		.....	..	.....1	2.A.....	4,250,000	112.393	4,776,704	4,250,000	4,250,000					4.100	4.100	FA.....	65,828	174,250	02/15/2017.	02/15/2027.
53621@ AJ 5	Lion Industrial Properties LP Gtd Sr Nt.....		.....	..	.....2	A.....	5,750,000	112.496	6,468,530	5,750,000	5,750,000					4.100	4.100	AO.....	48,460	235,750	04/17/2017.	04/17/2027.
539830 BD 0	Lockheed Martin Corp Sr Nt.....		.....	..	.....1	1.G FE.....	9,892,000	125.308	12,530,800	10,000,000	9,904,722		2,357			3.800	3.861	MS.....	126,667	380,000	02/12/2015.	03/01/2045.
539830 BH 1	Lockheed Martin Corp Sr Nt.....		.....	..	.....1	1.G FE.....	59,658,195	113.590	67,586,288	59,500,000	59,532,693		(7,405)			3.550	3.536	JJ.....	973,982	2,112,250	11/20/2018.	01/15/2026.
539830 BL 2	Lockheed Martin Corp Sr Nt.....		.....	..	.....1	1.G FE.....	17,530,799	140.838	24,928,255	17,700,000	17,544,967		3,095			4.700	4.760	MN.....	106,298	831,900	11/16/2015.	05/15/2046.
539830 BN 8	Lockheed Martin Corp Sr Nt.....		.....	..	.....1	1.G FE.....	15,564,455	132.368	22,502,492	17,000,000	15,605,092		19,307			4.090	4.583	MS.....	204,727	695,300	11/20/2018.	09/15/2052.
54233* AA 4	Lone Star Trans LLC Sr Nt Ser A.....		.....	..	.....1	1.F PL.....	1,750,000	101.283	1,772,449	1,750,000	1,750,000					2.450	2.450	JD.....	1,906	42,875	07/17/2014.	12/15/2021.
54336# AA 6	Longwood Energy Partners LLC Sec Nt.....		.....	..	.....2	C.PL.....	30,000,000	113.406	34,021,775	30,000,000	30,000,000					4.490	4.490	JD.....	3,742	1,347,000	03/29/2018.	06/30/2051.
546676 AW 7	Louisville Gas & Elec Co 1st Mtg Bd.....		.....	..	.....1	1.F FE.....	16,989,290	111.020	18,873,383	17,000,000	16,994,016		1,147			3.300	3.308	AO.....	140,250	561,000	02/12/2018.	10/01/2025.
546676 AX 5	Louisville Gas & Elec Co 1st Mtg Bd.....		.....	..	.....1	1.F FE.....	7,773,150	125.981	9,448,590	7,500,000	7,755,225		(6,208)			4.375	4.149	AO.....	82,031	328,125	12/12/2017.	10/01/2045.
548661 DP 9	Lowe's Cos Inc Sr Nt.....		.....	..	.....2	2.A FE.....	20,971,460	112.191	23,560,068	21,000,000	20,980,962		2,674			3.100	3.116	MN.....	104,883	651,000	10/04/2017.	05/03/2027.
548661 DQ 7	Lowe's Cos Inc Sr Nt.....		.....	..	.....2	2.A FE.....	7,497,456	125.182	9,138,308	7,300,000	7,485,636		(4,119)			4.050	3.893	MN.....	47,633	295,650	11/14/2019.	05/03/2047.
548661 DR 5	Lowe's Cos Inc Sr Nt.....		.....	..	.....1	2.A FE.....	12,960,495	116.697	14,003,628	12,000,000	12,863,350		(92,900)			3.650	2.647	AO.....	104,633	438,000	01/23/2020.	04/05/2029.
548661 DS 3	Lowe's Cos Inc Sr Nt.....		.....	..	.....1	2.A FE.....	17,692,568	134.649	19,928,008	14,800,000	17,637,069		(55,398)			4.550	3.469	AO.....	160,868	673,400	01/23/2020.	04/05/2049.
55336V AA 8	MPLX LP Sr Nt.....		.....	..	.....1	2.B FE.....	732,277	111.755	782,284	700,000	725,299		(6,028)			4.000	3.005	FA.....	10,578	28,000	10/29/2019.	02/15/2025.
55336V AG 5	MPLX LP Sr Nt.....		.....	..	.....1	2.B FE.....	11,646,496	114.759	12,508,698	10,900,000	11,365,037		(117,099)			4.875	3.619	JD.....	44,281	531,375	10/29/2019.	12/01/2024.
55336V AJ 9	MPLX LP Sr Nt.....		.....	..	.....1	2.B FE.....	13,131,800	115.507	14,438,363	12,500,000	12,853,065		(76,125)			4.875	4.131	JD.....	50,781	609,375	03/10/2017.	06/01/2025.
55336V AK 6	MPLX LP Sr Nt.....		.....	..	.....1	2.B FE.....	28,966,140	115.334	33,446,715	29,000,000	28,980,723		2,370			4.125	4.136	MS.....	398,750	1,196,250	02/06/2018.	03/01/2027.
55336V AN 0	MPLX LP Sr Nt.....		.....	..	.....1	2.B FE.....	10,932,491	118.588	12,926,092	10,900,000	10,934,207		(671)			4.700	4.679	AO.....	108,152	512,300	10/29/2019.	04/15/2048.
55336V AR 1	MPLX LP Sr Nt.....		.....	..	.....1	2.B FE.....	20,718,130	115.056	24,161,823	21,000,000	20,784,851		24,963			4.000	4.165	MS.....	247,333	840,000	04/30/2018.	03/15/2028.
55336V AT 7	MPLX LP Sr Nt.....		.....	..	.....1	2.B FE.....	3,415,170	131.681	3,950,439	3,000,000	3,407,054		(7,076)			5.500	4.625	FA.....	62,333	165,000	10/29/2019.	02/15/2049.

SCHEDULE D - PART 1

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

E10.26

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
55354G	AD	2	MSCI Inc Sr Nt.....	.....	..	.....1	3.B FE.....	24,299,809	104.249	24,374,459	23,381,000	23,877,490	.....	(139,364)	.....	.....	4.750	4.051	FA.....	462,749	1,110,598	02/15/2018.	08/01/2026.
55354G	AF	7	MSCI Inc Sr Nt.....	.....	..	.....1	3.B FE.....	20,005,000	106.750	21,350,000	20,000,000	20,003,331	.....	(662)	.....	.....	5.375	5.371	MN.....	137,361	1,075,000	05/15/2018.	05/15/2027.
55396#	AA	0	Mankato Energy Center LLC Sr Sec Nt.....	.....	..	.....	2.B PL.....	14,436,181	103.081	14,880,985	14,436,181	14,436,181	.....	.....	.....	.....	2.900	2.910	MJSD.....	1,163	187,204	07/21/2020.	05/31/2039.
559080	AF	3	Magellan Midstream Partn Sr Nt.....	.....	..	.....1	2.A FE.....	1,805,540	110.140	2,202,798	2,000,000	1,816,691	.....	4,597	.....	.....	4.200	4.886	JD.....	7,000	84,000	06/29/2018.	12/01/2042.
559080	AG	1	Magellan Midstream Partn Sr Nt.....	.....	..	.....1	2.A FE.....	14,328,249	128.445	17,468,506	13,600,000	14,271,251	.....	(16,031)	.....	.....	5.150	4.792	AO.....	147,862	700,400	04/04/2017.	10/15/2043.
559080	AK	2	Magellan Midstream Partn Sr Nt.....	.....	..	.....2	2.A FE.....	10,849,590	119.176	11,917,600	10,000,000	10,531,670	.....	(96,788)	.....	.....	5.000	3.804	MS.....	166,667	500,000	03/06/2018.	03/01/2026.
559080	AP	1	Magellan Midstream Partn Sr Nt.....	.....	..	.....1	2.A FE.....	15,051,937	112.699	16,972,484	15,060,000	15,052,326	.....	212	.....	.....	3.950	3.953	MS.....	198,290	614,699	08/08/2019.	03/01/2050.
56081#	BP	4	Major League Baseball Tr Sr Sec Nt.....	.....	..	.....	1.F FE.....	7,000,000	106.698	7,468,843	7,000,000	7,000,000	.....	.....	.....	.....	4.010	4.010	JD.....	16,374	280,700	06/11/2018.	12/10/2038.
56081#	CA	6	Major League Baseball Tr Sr Sec Nt Ser 4.....	.....	..	.....	1.F FE.....	8,000,000	103.657	8,292,597	8,000,000	8,000,000	.....	.....	.....	.....	3.150	3.150	JD.....	14,700	126,000	06/10/2020.	12/10/2024.
564759	QB	7	Manufacturers & Traders Tr Co Fx-to-Fit.....	.....	..	.....	1.G FE.....	4,000,000	100.028	4,001,128	4,000,000	4,000,000	.....	.....	.....	.....	0.865	6.009	MJSD.....	2,981	67,281	11/28/2006.	12/01/2021.
565849	AB	2	Marathon Oil Corp Sr Nt.....	.....	..	.....1	2.C FE.....	1,059,763	123.268	1,047,780	850,000	1,043,116	.....	(13,247)	.....	.....	6.800	4.232	MS.....	17,019	57,800	09/25/2019.	03/15/2032.
565849	AK	2	Marathon Oil Corp Sr Nt.....	.....	..	.....1	2.C FE.....	7,826,560	102.787	8,222,960	8,000,000	7,937,910	.....	32,436	.....	.....	2.800	3.240	MN.....	37,333	224,000	05/31/2017.	11/01/2022.
565849	AM	8	Marathon Oil Corp Sr Nt.....	.....	..	.....1	2.C FE.....	7,970,280	113.900	9,112,008	8,000,000	7,972,132	.....	507	.....	.....	5.200	5.225	JD.....	34,667	416,000	06/19/2017.	06/01/2045.
565849	AP	1	Marathon Oil Corp Sr Nt.....	.....	..	.....2	2.C FE.....	7,169,296	111.163	7,447,928	6,700,000	7,102,158	.....	(56,448)	.....	.....	4.400	3.335	JJ.....	135,936	294,800	10/29/2019.	07/15/2027.
57169*	AV	9	Mars Inc Sr Nt Ser L.....	.....	..	.....	1.F.....	5,239,950	103.513	5,175,645	5,000,000	5,222,627	.....	(17,323)	.....	.....	2.510	0.859	MS.....	32,769	.....	10/15/2020.	09/27/2023.
57169*	AX	5	Mars Inc Sr Nt Ser N.....	.....	..	.....	1.F.....	25,000,000	106.537	26,634,316	25,000,000	25,000,000	.....	.....	.....	.....	2.720	2.720	MS.....	177,556	680,000	09/27/2016.	09/27/2026.
57169*	BF	3	Mars Inc Sr Nt Ser U-1.....	.....	..	.....1	1.F.....	25,000,000	111.341	27,835,365	25,000,000	25,000,000	.....	.....	.....	.....	3.530	3.530	MS.....	225,528	882,500	03/29/2017.	03/29/2027.
57169*	BL	0	Mars Inc Sr Nt Ser X.....	.....	..	.....	1.F.....	10,000,000	121.896	12,189,617	10,000,000	10,000,000	.....	.....	.....	.....	4.070	4.070	MS.....	104,011	407,000	03/29/2017.	03/29/2037.
57636Q	AG	9	Mastercard Inc Sr Nt.....	.....	..	.....1	1.E FE.....	7,192,050	111.772	8,382,878	7,500,000	7,281,904	.....	32,845	.....	.....	2.950	3.501	MN.....	24,583	221,250	03/06/2018.	11/21/2026.
57636Q	AJ	3	Mastercard Inc Sr Nt.....	.....	..	.....2	1.E FE.....	2,992,980	115.290	3,458,694	3,000,000	2,994,737	.....	637	.....	.....	3.500	3.528	FA.....	36,458	105,000	02/21/2018.	02/26/2028.
57636Q	AM	6	Mastercard Inc Sr Nt.....	.....	..	.....1	1.E FE.....	18,474,470	112.236	20,763,734	18,500,000	18,478,049	.....	2,267	.....	.....	2.950	2.966	JD.....	45,479	545,750	05/28/2019.	06/01/2029.
57636Q	AP	9	Mastercard Inc Sr Nt.....	.....	..	.....1	1.E FE.....	19,212,655	116.274	22,382,822	19,250,000	19,215,105	.....	2,450	.....	.....	3.350	3.373	MS.....	170,175	322,438	03/24/2020.	03/26/2030.
578454	AD	2	Mayo Clinic Ser 2016 Nt.....	.....	..	.....1	1.C FE.....	22,000,000	131.247	28,874,274	22,000,000	22,000,000	.....	.....	.....	.....	4.128	4.128	MN.....	116,043	908,160	03/10/2016.	11/15/2052.
579780	AN	7	McCormick & Co Inc Sr Nt.....	.....	..	.....1	2.B FE.....	19,492,295	112.376	21,913,398	19,500,000	19,494,423	.....	617	.....	.....	3.400	3.404	FA.....	250,467	663,000	08/11/2017.	08/15/2027.
579780	AP	2	McCormick & Co Inc Sr Nt.....	.....	..	.....2	2.B FE.....	11,109,670	126.981	13,967,910	11,000,000	11,102,750	.....	(2,197)	.....	.....	4.200	4.141	FA.....	174,533	462,000	08/16/2017.	08/15/2047.
58013M	EU	4	McDonalds Corp Sr Nt MTN.....	.....	..	.....1	2.A FE.....	6,935,460	111.057	7,773,976	7,000,000	6,958,379	.....	8,605	.....	.....	3.375	3.522	MN.....	22,969	236,250	04/10/2018.	05/26/2025.
58013M	FB	5	McDonalds Corp Sr Nt.....	.....	..	.....1	2.A FE.....	4,050,480	114.442	4,577,680	4,000,000	4,040,414	.....	(6,082)	.....	.....	3.500	3.311	MS.....	46,667	140,000	04/17/2019.	03/01/2027.
58013M	FE	9	McDonalds Corp Sr Nt.....	.....	..	.....1	2.A FE.....	590,629	106.528	585,901	550,000	584,432	.....	(6,197)	.....	.....	3.350	0.440	AO.....	4,606	9,213	08/07/2020.	04/01/2023.
58013M	FF	6	McDonalds Corp Sr Nt.....	.....	..	.....1	2.A FE.....	59,754,124	116.894	70,136,520	60,000,000	59,813,154	.....	20,462	.....	.....	3.800	3.847	AO.....	570,000	2,280,000	04/18/2019.	04/01/2028.
58013M	FH	2	McDonalds Corp Sr MTN.....	.....	..	.....1	2.A FE.....	17,239,443	130.908	17,345,284	13,250,000	17,233,621	.....	(5,822)	.....	.....	4.450	2.852	MS.....	196,542	.....	12/08/2020.	09/01/2048.
58013M	FR	0	McDonalds Corp Sr MTN.....	.....	..	.....1	2.A FE.....	5,675,805	128.559	5,785,146	4,500,000	5,674,232	.....	(1,573)	.....	.....	4.200	2.862	AO.....	47,250	.....	12/08/2020.	04/01/2050.
581557	AM	7	McKesson Corp Deb.....	.....	..	.....1	2.B FE.....	12,112,100	133.862	13,386,210	10,000,000	11,039,499	.....	(137,885)	.....	.....	7.650	5.630	MS.....	255,000	765,000	02/24/2011.	03/01/2027.
581557	AZ	8	McKesson Corp Sr Nt.....	.....	..	.....1	2.B FE.....	6,992,020	103.855	7,269,829	7,000,000	6,998,281	.....	846	.....	.....	2.700	2.713	JD.....	8,400	189,000	11/29/2012.	12/15/2022.
581557	BC	8	McKesson Corp Sr Nt.....	.....	..	.....1	2.B FE.....	11,446,510	126.089	13,869,834	11,000,000	11,393,811	.....	(9,351)	.....	.....	4.883	4.629	MS.....	158,155	537,130	08/21/2014.	03/15/2044.
581557	BE	4	McKesson Corp Sr Nt.....	.....	..	.....1	2.B FE.....	10,206,700	109.758	10,975,750	10,000,000	10,084,703	.....	(24,626)	.....	.....	3.796	3.514	MS.....	111,771	379,600	08/21/2015.	03/15/2024.
58155Q	AE	3	McKesson Corp Sr Nt.....	.....	..	.....1	2.B FE.....	5,419,480	138.643	7,625,343	5,500,000	5,432,295	.....	1,676	.....	.....	6.000	6.107	MS.....	110,000	330,000	02/23/2011.	03/01/2041.
58155Q	AG	8	McKesson Corp Sr Nt.....	.....	..	.....1	2.B FE.....	6,384,443	104.617	6,381,637	6,100,000	6,371,230	.....	(13,213)	.....	.....	2.850	0.809	MS.....	51,189	.....	11/19/2020.	03/15/2023.
585055	AY	2	Medtronic Inc Sr Nt.....	.....	..	.....1	1.G FE.....	14,691,450	120.454	18,068,055	15,000,000	14,739,423	.....	7,058	.....	.....	4.000	4.120	AO.....	150,000	600,000	03/19/2013.	04/01/2043.
585055	BS	4	Medtronic Inc Sr Nt.....	.....	..	.....1	1.G FE.....	9,711,349	112.221	10,997,687	9,800,000	9,757,253	.....	9,278	.....	.....	3.500	3.613	MS.....	100,994	343,000	09/02/2015.	03/15/2025.
585055	BU	9	Medtronic Inc Sr Nt.....	.....	..	.....1	1.G FE.....	24,933,000	141.877	35,469,350	25,000,000	24,939,861	.....	1,327	.....	.....	4.625	4.642	MS.....	340,451	1,156,250	09/02/2015.	03/15/2045.

SCHEDULE D - PART 1

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

E10.27

1			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification						NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B/A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
58933Y AX 3	Merck & Co Inc Sr Nt.....				1	1.E FE.....	10,230,000	116.337	11,633,730	10,000,000	10,194,177		(21,275)			3.400	3.122	MS.....	107,667	340,000	04/11/2019.	03/07/2029.
59073@ AB 2	Mesquite Power Ser 17-A Sec Nt.....					2.B PL.....	15,000,000	115.833	17,374,898	15,000,000	15,000,000					4.640	4.668	MJSD.	1,933	696,000	11/22/2017.	12/31/2046.
591894 CC 2	Metropolitan Edison Company Nt.....				1	3.A FE.....	14,878,845	113.176	16,693,490	14,750,000	14,863,723		(12,938)			4.300	4.178	JJ.....	292,460	634,250	10/31/2019.	01/15/2029.
59217G BY 4	Met Life Global Funding I Sr Nt.....					1.D FE.....	54,042,150	114.090	60,467,488	53,000,000	53,668,347		(102,503)			3.450	3.212	JD.....	66,029	1,828,500	08/28/2018.	12/18/2026.
59217G CK 3	Met Life Global Funding I Secured Nt.....					1.D FE.....	17,473,600	111.704	19,548,165	17,500,000	17,492,097		304			3.000	3.004	MS.....	148,750	525,000	06/20/2019.	09/19/2027.
59217G CR 8	Met Life Global Funding I Sec Nt Pvt.....					1.D FE.....	5,996,940	102.368	6,142,080	6,000,000	5,999,186		1,029			3.450	3.468	AO.....	47,150	207,000	10/03/2018.	10/09/2021.
59217G DC 0	Met Life Global Funding I Secured Nt.....					1.D FE.....	24,478,930	112.540	27,572,202	24,500,000	24,481,776		1,862			3.050	3.060	JD.....	29,060	747,250	06/11/2019.	06/17/2029.
59447# AG 8	Michigan Electric Transmission Sr Sec Nt.....					1.F.....	20,000,000	117.177	23,435,474	20,000,000	20,000,000					3.900	3.900	AO.....	140,833	780,000	04/26/2016.	04/26/2046.
594918 BJ 2	Microsoft Corp Sr Nt.....				1	1.A FE.....	9,997,400	111.794	11,179,350	10,000,000	9,998,642		257			3.125	3.128	MN.....	50,347	312,500	10/29/2015.	11/03/2025.
594918 BL 7	Microsoft Corp Sr Nt.....	LS..			1	1.A FE.....	32,463,757	141.917	44,136,280	31,100,000	32,362,600		(29,763)			4.450	4.182	MN.....	222,970	1,383,950	08/08/2017.	11/03/2045.
594918 CA 0	Microsoft Corp Sr Nt.....	LS..			1	1.A FE.....	3,989,240	141.473	5,658,912	4,000,000	3,989,996		206			4.250	4.266	FA.....	68,472	170,000	01/30/2017.	02/06/2047.
59524Q AA 3	Mid-Atlantic Interstate Sr Nt.....					2.B FE.....	44,687,251	111.817	49,982,288	44,700,000	44,690,571		1,071			4.100	4.103	MN.....	234,178	1,832,700	06/08/2018.	05/15/2028.
595620 AP 0	MidAmerican Energy Co 1st Mtg Bd.....				1	1.E FE.....	10,485,510	130.094	13,659,881	10,500,000	10,487,070		280			4.250	4.258	MN.....	74,375	446,250	10/05/2015.	05/01/2046.
595620 AT 2	MidAmerican Energy Co 1st Mtg Bd.....				1	1.E FE.....	24,478,195	118.774	29,099,606	24,500,000	24,480,963		1,937			3.650	3.661	AO.....	188,786	894,250	01/07/2019.	04/15/2029.
595620 AU 9	MidAmerican Energy Co 1st Mtg Bd.....				1	1.E FE.....	496,950	134.263	671,315	500,000	497,055		52			4.250	4.286	JJ.....	9,799	21,250	01/07/2019.	07/15/2049.
59562V AM 9	MidAmerican Energy Hldings Co Nt.....				1	1.G FE.....	6,680,301	148.008	7,569,139	5,114,000	6,474,438		(64,873)			6.125	3.809	AO.....	78,308	313,233	09/07/2017.	04/01/2036.
59562V AP 2	MidAmerican Energy Hldings Co Sr Nt.....				1	1.G FE.....	1,208,858	145.091	1,450,914	1,000,000	1,190,982		(7,900)			5.950	4.312	MN.....	7,603	59,500	08/30/2018.	05/15/2037.
607120 FL 1	Mobile Airport Authority Sr Nt Ser A1.....					1.F.....	14,959,230	105.337	15,757,598	14,959,230	14,959,230					3.180	3.193	FMAN.	68,713	475,704	06/17/2019.	05/09/2039.
60871R AD 2	Molson Coors Brewing Co Co Gtd Nt.....				1	2.C FE.....	9,356,050	125.149	11,263,428	9,000,000	9,308,741		(8,465)			5.000	4.740	MN.....	75,000	450,000	08/18/2014.	05/01/2042.
60871R AG 5	Molson Coors Brewing Co Sr Nt.....				1	2.C FE.....	14,837,560	109.017	16,352,580	15,000,000	14,896,712		16,251			3.000	3.133	JJ.....	207,500	450,000	11/15/2016.	07/15/2026.
609207 AM 7	Mondelez International Sr Nt.....				1	2.B FE.....	57,577,760	118.256	68,588,364	58,000,000	57,673,314		37,217			4.125	4.215	MN.....	358,875	2,392,500	06/05/2018.	05/07/2028.
609207 AP 0	Mondelez International Sr Nt.....				1	2.B FE.....	21,642,060	130.482	28,705,952	22,000,000	21,657,488		6,046			4.625	4.727	MN.....	152,625	1,017,500	05/03/2018.	05/07/2048.
609207 AS 4	Mondelez International Sr Nt.....				1	2.B FE.....	2,747,615	103.865	2,740,680	2,638,700	2,733,410		(14,205)			2.125	0.481	AO.....	12,149	27,519	10/29/2020.	04/13/2023.
615369 AE 5	Moodys Corp Sr Nt.....					2.A FE.....	4,946,540	138.266	6,221,961	4,500,000	4,925,683		(9,890)			5.250	4.589	JJ.....	108,937	236,250	10/17/2018.	07/15/2044.
615369 AM 7	Moodys Corp Sr Nt.....				1	2.A FE.....	52,309,968	112.532	60,542,162	53,800,000	52,642,631		140,500			3.250	3.596	JJ.....	806,253	1,748,500	10/17/2018.	01/15/2028.
615369 AP 0	Moodys Corp Sr Nt.....				1	2.A FE.....	26,325,735	120.171	31,845,209	26,500,000	26,354,102		14,779			4.250	4.331	FA.....	469,271	1,126,250	12/04/2018.	02/01/2029.
615369 AQ 8	Moodys Corp Sr Nt.....				1	2.A FE.....	17,699,040	137.566	24,761,808	18,000,000	17,708,459		4,732			4.875	4.983	JD.....	34,125	877,500	12/03/2018.	12/17/2048.
615394 AM 5	MOOG INC Sr Nt.....				1	3.C FE.....	7,830,538	103.750	8,134,000	7,840,000	7,826,834		(3,662)			4.250	4.249	JD.....	14,809	258,346	07/15/2020.	12/15/2027.
617446 8G 7	Morgan Stanley Dean Witter Sr Nt.....				1	1.F FE.....	4,484,640	121.641	4,865,628	4,000,000	4,430,351		(46,679)			4.431	2.923	JJ.....	77,789	177,240	10/29/2019.	01/23/2030.
61744Y AK 4	Morgan Stanley MT Nt.....				1	2.A FE.....	23,000,000	114.170	26,258,985	23,000,000	23,000,000					3.591	3.591	JJ.....	364,786	825,930	07/19/2017.	07/22/2028.
61744Y AP 3	Morgan Stanley Sr Nt.....				1	2.A FE.....	20,010,958	115.929	23,185,740	20,000,000	20,008,153		(991)			3.772	3.765	JJ.....	329,002	754,400	01/18/2018.	01/24/2029.
61746B DZ 6	Morgan Stanley Sr Nt.....				1	2.A FE.....	10,977,450	114.707	12,617,814	11,000,000	10,987,483		2,192			3.875	3.900	JJ.....	182,340	426,250	01/22/2016.	01/27/2026.
61747W AF 6	Morgan Stanley Sr Nt.....				1	2.A FE.....	4,531,660	100.298	4,513,428	4,500,000	4,500,268		(4,042)			5.750	5.656	JJ.....	112,125	258,750	03/17/2011.	01/25/2021.
61747Y DY 8	Morgan Stanley Sr Nt.....				1	2.A FE.....	19,016,400	133.611	26,722,260	20,000,000	19,112,598		19,824			4.300	4.607	JJ.....	367,889	860,000	09/16/2015.	01/27/2045.
61761J ZN 2	Morgan Stanley Sub Nt.....					2.A FE.....	5,978,400	115.615	6,936,894	6,000,000	5,987,383		1,729			3.950	3.988	AO.....	44,767	237,000	04/20/2015.	04/23/2027.
61945C AA 1	Mosaic Co Sr Nt.....				1	2.C FE.....	6,936,160	101.988	7,139,146	7,000,000	6,993,480		7,243			3.750	3.860	MN.....	33,542	262,500	10/17/2011.	11/15/2021.
61945C AD 5	Mosaic Co Sr Nt.....				1	2.C FE.....	2,308,940	124.326	2,486,516	2,000,000	2,287,308		(17,700)			5.450	3.969	MN.....	13,928	109,000	10/04/2019.	11/15/2033.
61945C AE 3	Mosaic Co Sr Nt.....					2.C FE.....	17,569,865	129.526	19,761,716	15,257,000	17,512,003		(52,878)			5.625	4.574	MN.....	109,660	858,206	01/27/2020.	11/15/2043.
61945C AG 8	Mosaic Co Sr Nt.....				1	2.C FE.....	4,842,636	113.233	5,208,778	4,600,000	4,810,882		(28,086)			4.050	3.275	MN.....	23,805	186,300	11/14/2019.	11/15/2027.

SCHEDULE D - PART 1

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

E10.28

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	g	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
620076	AK	5	Motorola Solutions Inc Deb.....				2.C FE.....	10,202,300	116.499	11,649,850	10,000,000	10,083,319		(14,977)			6.500	6.291	MS.....	216,667	650,000	05/06/2010.	09/01/2025.
620076	BL	2	Motorola Solutions Inc Sr Nt.....			1	2.C FE.....	549,545	120.643	603,215	500,000	544,302		(5,243)			4.600	3.160	FA.....	8,178	23,000	01/24/2020.	02/23/2028.
620076	BN	8	Motorola Solutions Inc Sr Nt.....			1	2.C FE.....	11,960,688	119.802	12,818,761	10,700,000	11,847,779		(112,909)			4.600	3.100	MN.....	51,954	492,200	01/27/2020.	05/23/2029.
623115	AC	6	Mt Sinai Hospital Sec Nt Ser 2017.....			1	1.G FE.....	3,500,000	107.627	3,766,945	3,500,000	3,500,000					3.831	3.831	JJ.....	67,043	134,085	12/14/2017.	07/01/2035.
623115	AD	4	Mt Sinai Hospital Sec Nt Ser 2017.....			1	1.G FE.....	16,331,168	113.368	18,586,700	16,395,000	16,335,836		1,647			3.981	4.006	JJ.....	326,342	652,685	02/05/2018.	07/01/2048.
626717	AF	9	Murphy Oil Corp Sr Nt.....			1	3.C FE.....	6,428,217	101.500	6,556,900	6,460,000	6,452,509		3,504			4.950	3.761	JD.....	26,648	303,620	04/11/2013.	12/01/2022.
626717	AG	7	Murphy Oil Corp Sr Nt.....			1	3.C FE.....	12,692,460	88.125	11,456,250	13,000,000	12,725,965		3,386			6.375	5.285	JD.....	69,063	796,250	04/17/2014.	12/01/2042.
628530	BC	0	Mylan Inc Sr Nt.....			1	2.C FE.....	9,938,200	133.103	13,310,260	10,000,000	9,945,348		1,181			5.400	5.442	MN.....	48,000	540,000	11/19/2013.	11/29/2043.
62886H	AP	6	NCL Corporation Ltd Sr Nt.....			1	5.A FE.....	5,500,000	95.000	5,225,000	5,500,000	5,500,000					3.625	3.625	JD.....	8,861	198,821	12/02/2019.	12/15/2024.
62912X	AF	1	NGPL Pipeco LLC Sr Nt.....			2	2.C FE.....	37,278,693	113.296	40,834,036	36,042,000	36,954,833		(128,186)			4.875	4.396	FA.....	663,774	1,757,048	11/14/2019.	08/15/2027.
62927#	AN	6	NFL Ventures LP Nt.....				1.E FE.....	14,630,541	107.758	15,765,641	14,630,541	14,630,541					4.010	4.010	AO.....	123,856	586,685	10/15/2018.	04/15/2035.
62927@	AE	8	NHL US Funding LP Term Nt Ser 5.....				2.B PL.....	21,712,707	105.754	22,962,129	21,712,707	21,712,707					4.220	4.242	MJSD.....	48,359	916,276	07/12/2018.	07/12/2030.
62927@	AG	3	NHL US Funding LP Sr Nt Ser 7.....				2.B PL.....	6,000,000	98.173	5,890,378	6,000,000	6,000,000					3.290	3.304	MJSD.....	10,418	65,252	08/13/2020.	08/13/2030.
62928@	AC	1	NHL Canada Funding LP Term Nt Ser 5.....				2.B PL.....	8,287,293	105.754	8,764,171	8,287,293	8,287,293					4.220	4.242	MJSD.....	18,458	349,724	07/12/2018.	07/12/2030.
629377	CR	1	NRG Energy Inc Sr Nt.....			1	3.B FE.....	1,730,520	102.880	1,720,154	1,672,000	1,730,022		(498)			3.625	3.136	FA.....	4,882		12/02/2020.	02/15/2031.
62952E	AE	7	NYU Hospitals Center Nt.....			1	1.G FE.....	10,458,480	122.132	12,213,230	10,000,000	10,427,670		(9,176)			4.368	4.098	JJ.....	218,400	436,800	06/20/2017.	07/01/2047.
63636#	AB	2	National Hockey League Sr Sec Nt Ser B.....				2.A PL.....	8,000,000	103.089	8,247,112	8,000,000	8,000,000					3.610	3.611	JD.....	16,847	288,800	08/10/2017.	08/10/2027.
637071	AJ	0	National Oilwell Varco Inc Sr Nt.....			1	2.A FE.....	2,847,711	102.445	2,927,884	2,858,000	2,855,825		1,094			2.600	2.641	JD.....	6,192	74,308	11/15/2012.	12/01/2022.
637417	AJ	5	National Retail Properties Inc Sr Nt.....			2	2.A FE.....	31,098,835	110.009	34,652,804	31,500,000	31,243,642		37,765			3.600	3.754	JD.....	50,400	1,134,000	12/09/2016.	12/15/2026.
637417	AL	0	National Retail Properties Inc Sr Nt.....			1	2.A FE.....	24,297,429	115.925	28,401,552	24,500,000	24,336,084		17,319			4.300	4.402	AO.....	222,406	1,053,500	10/04/2018.	10/15/2028.
637417	AM	8	National Retail Properties Inc Sr Nt.....			1	2.A FE.....	10,827,444	121.991	13,479,994	11,050,000	10,835,408		3,518			4.800	4.929	AO.....	111,973	530,400	11/26/2018.	10/15/2048.
637417	AN	6	National Retail Properties Inc Sr Nt.....			1	2.A FE.....	15,948,480	102.942	16,470,736	16,000,000	15,952,570		4,090			2.500	2.536	AO.....	84,444	246,667	02/18/2020.	04/15/2030.
641062	AF	1	Nestle Holdings Inc. Sr Nt.....				1.D FE.....	50,754,180	117.311	59,828,712	51,000,000	50,802,488		21,765			3.625	3.683	MS.....	498,135	1,848,750	09/17/2018.	09/24/2028.
641062	AN	4	Nestle Holdings Inc. Sr Nt.....			1	1.D FE.....	10,260,328	133.058	13,838,022	10,400,000	10,266,027		2,574			4.000	4.078	MS.....	112,089	416,000	09/17/2018.	09/24/2048.
649322	AA	2	NY & Presbyterian Hospital Nt.....			1	1.C FE.....	25,000,000	125.392	31,347,900	25,000,000	25,000,000					4.024	4.024	FA.....	419,167	1,006,000	01/29/2015.	08/01/2045.
649322	AC	8	NY & Presbyterian Hospital Nt.....			1	1.C FE.....	6,999,790	111.041	7,772,877	7,000,000	7,000,021		(1)			3.563	3.563	FA.....	103,921	249,410	06/21/2016.	08/01/2036.
64952W	CH	4	New York Life Global Fdg Sec Nt.....				1.A FE.....	23,439,942	106.780	25,066,699	23,475,000	23,454,069		3,470			2.350	2.367	JJ.....	255,910	551,663	09/09/2016.	07/14/2026.
64952W	CX	9	New York Life Global Fdg Sec Nt.....				1.A FE.....	2,976,150	111.611	3,348,333	3,000,000	2,982,499		2,199			3.000	3.093	JJ.....	42,750	90,000	01/03/2018.	01/10/2028.
651229	AY	2	Newell Rubbermaid Inc Sr Nt.....			1	3.B FE.....	6,294,260	127.500	7,650,000	6,000,000	6,271,981		(5,153)			5.500	5.176	AO.....	82,500	345,000	03/21/2016.	04/01/2046.
651639	AN	6	Newmont Mining Corp Co Gtd Nt.....			1	2.A FE.....	7,059,850	102.794	7,195,566	7,000,000	7,008,651		(6,955)			3.500	3.394	MS.....	72,139	245,000	09/04/2012.	03/15/2022.
651639	AX	4	Newmont Mining Corp Sr Nt.....			1	2.A FE.....	21,351,785	109.159	22,923,348	21,000,000	21,322,961		(29,433)			2.800	2.596	AO.....	147,000	612,500	02/06/2020.	10/01/2029.
65339K	AT	7	Nextera Energy Capital Sr Nt.....			1	2.A FE.....	17,293,816	113.860	19,014,603	16,700,000	17,101,570		(59,087)			3.550	3.113	MN.....	98,808	592,850	08/10/2017.	05/01/2027.
65339K	BM	1	Nextera Energy Capital Sr Nt.....			1	2.A FE.....	8,912,816	108.947	9,696,310	8,900,000	8,912,305		(511)			2.750	2.732	MN.....	40,792	263,786	10/29/2019.	11/01/2029.
65342Q	AB	8	NextEra Energy Operating Sr Nt.....				3.A FE.....	12,072,688	111.927	14,572,895	13,020,000	12,259,911		91,418			4.500	5.555	MS.....	172,515	585,900	11/28/2018.	09/15/2027.
65342Q	AC	6	NextEra Energy Operating Sr Nt.....	LS		1	3.A FE.....	3,921,680	107.000	4,464,040	4,172,000	4,000,251		40,868			4.250	5.495	MS.....	52,208	177,310	01/10/2019.	09/15/2024.
65342Q	AL	6	NextEra Energy Operating Sr Nt.....			1	3.A FE.....	990,000	106.750	1,056,825	990,000	990,000					3.875	3.875	AO.....	8,099	40,707	09/19/2019.	10/15/2026.
65473P	AJ	4	NiSource Inc Sr Nt.....			1	2.B FE.....	11,955,720	115.717	13,886,088	12,000,000	11,958,582		2,862			3.600	3.644	MN.....	72,000	237,600	04/07/2020.	05/01/2030.
65473Q	BC	6	NiSource Finance Corp Sr Nt.....			1	2.B FE.....	2,765,797	130.975	2,724,286	2,080,000	2,764,826		(971)			4.800	2.821	FA.....	37,717		12/11/2020.	02/15/2044.
65473Q	BE	2	NiSource Finance Corp Sr Nt.....				2.B FE.....	20,955,689	113.393	23,245,524	20,500,000	20,809,884		(45,069)			3.490	3.216	MN.....	91,419	715,450	09/05/2017.	05/15/2027.
65473Q	BF	9	NiSource Finance Corp Sr Nt.....			1	2.B FE.....	37,747,378	126.871	42,515,741	33,511,000	37,630,139		(38,935)			4.375	3.622	MN.....	187,336	1,093,750	12/14/2020.	05/15/2047.

SCHEDULE D - PART 1

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

E10.29

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
65473Q	BG	7	NiSource Finance Corp Sr Nt.....	.....	.....	2	2.B FE.....	34,345,678	122.840	42,871,090	34,900,000	34,372,871	.....	10,052	.....	.....	3.950	4.041	MS.....	348,467	1,378,550	04/12/2018.	03/30/2048.
654740	AN	9	Nissan Motor Acceptance Corp Sr Nt.....	.....	.....	.....	2.C FE.....	1,498,185	100.273	1,504,088	1,500,000	1,499,930	.....	381	.....	.....	2.550	2.576	MS.....	12,006	38,250	03/02/2016.	03/08/2021.
654740	G*	4	Nissan Motor Acceptance Corp Sr Nt.....	.....	.....	.....	2.C.....	10,000,000	101.433	10,143,307	10,000,000	10,000,000	.....	.....	.....	.....	2.670	2.670	MS.....	77,875	267,000	09/16/2019.	09/16/2022.
654894	AF	1	Noble Energy Inc Sr Nt.....	.....	.....	.....	2.C FE.....	12,057,310	134.860	13,485,950	10,000,000	11,410,126	.....	(187,043)	.....	.....	8.000	5.310	AO.....	200,000	800,000	06/13/2018.	04/01/2027.
655044	AG	0	Noble Energy Inc Sr Nt.....	.....	.....	.....	2.C FE.....	36,118,280	143.645	51,712,164	36,000,000	36,118,683	.....	(2,835)	.....	.....	5.250	5.225	MN.....	241,500	1,890,000	08/23/2018.	11/15/2043.
655044	AH	8	Noble Energy Inc Sr Nt.....	.....	.....	.....	2.C FE.....	19,904,958	111.593	22,039,539	19,750,000	19,835,800	.....	(20,367)	.....	.....	3.900	3.778	MN.....	98,421	770,250	04/20/2017.	11/15/2024.
655044	AJ	4	Noble Energy Inc Sr Nt.....	.....	.....	.....	2.C FE.....	9,827,470	140.725	13,368,875	9,500,000	9,810,139	.....	(6,831)	.....	.....	5.050	4.818	MN.....	61,301	479,750	05/21/2018.	11/15/2044.
655044	AP	0	Noble Energy Inc Sr Nt.....	.....	.....	.....	2.C FE.....	22,995,932	116.380	27,465,633	23,600,000	23,142,632	.....	53,847	.....	.....	3.850	4.166	JJ.....	418,966	908,600	10/29/2019.	01/15/2028.
655044	AQ	8	Noble Energy Inc Sr Nt.....	.....	.....	.....	2.C FE.....	1,292,642	114.885	1,493,500	1,300,000	1,293,404	.....	672	.....	.....	3.250	3.317	AO.....	8,919	43,893	11/14/2019.	10/15/2029.
655844	AX	6	Norfolk Southern Corp Sr Nt.....	.....	.....	.....	2.A FE.....	1,211,230	126.250	1,262,495	1,000,000	1,183,338	.....	(18,882)	.....	.....	5.640	3.134	MN.....	6,893	56,400	07/02/2019.	05/17/2029.
655844	BQ	0	Norfolk Southern Corp Sr Nt.....	.....	.....	.....	2.A FE.....	12,583,993	129.364	15,782,384	12,200,000	12,567,506	.....	(8,447)	.....	.....	4.450	4.251	JD.....	24,129	542,900	04/18/2019.	06/15/2045.
655844	BR	8	Norfolk Southern Corp Sr Nt.....	.....	.....	.....	2.A FE.....	19,865,400	132.509	26,501,760	20,000,000	19,879,992	.....	2,480	.....	.....	4.650	4.691	JJ.....	428,833	930,000	10/29/2015.	01/15/2046.
655844	BV	9	Norfolk Southern Corp Sr Nt.....	.....	.....	.....	2.A FE.....	5,393,135	127.303	7,001,643	5,500,000	5,396,034	.....	1,567	.....	.....	4.050	4.158	FA.....	84,150	222,750	04/11/2019.	08/15/2052.
655844	BY	3	Norfolk Southern Corp Sr Nt.....	.....	.....	.....	2.A FE.....	26,504,889	127.045	34,302,150	27,000,000	26,521,070	.....	9,230	.....	.....	4.150	4.261	FA.....	382,838	1,120,500	07/30/2018.	02/28/2048.
655844	BZ	0	Norfolk Southern Corp Sr Nt.....	.....	.....	.....	2.A FE.....	35,898,120	117.206	41,608,095	35,500,000	35,836,231	.....	(40,027)	.....	.....	3.800	3.650	FA.....	562,083	1,349,000	04/30/2019.	08/01/2028.
655844	CC	0	Norfolk Southern Corp Sr Nt.....	.....	.....	.....	2.A FE.....	8,933,760	125.767	11,319,048	9,000,000	8,935,860	.....	1,244	.....	.....	4.100	4.144	MN.....	47,150	369,000	04/29/2019.	05/15/2048.
662352	AB	9	North Shore Long Island Nt.....	.....	.....	.....	1.G FE.....	8,850,437	142.673	9,862,957	6,913,000	8,709,565	.....	(45,362)	.....	.....	6.150	4.344	MN.....	70,858	425,150	09/21/2017.	11/01/2043.
665772	CJ	6	Northern States Pwr Co MN 1st Mtg Bd.....	.....	.....	.....	1.F FE.....	1,660,482	116.241	2,016,781	1,735,000	1,669,262	.....	1,968	.....	.....	3.400	3.655	FA.....	22,285	58,990	03/31/2016.	08/15/2042.
665772	CK	3	Northern States Pwr Co MN 1st Mtg Bd.....	.....	.....	.....	1.F FE.....	6,005,580	104.166	6,249,960	6,000,000	6,001,845	.....	(952)	.....	.....	2.600	2.583	MN.....	19,933	156,000	11/18/2016.	05/15/2023.
665772	CL	1	Northern States Pwr Co MN 1st Mtg Bd.....	.....	.....	.....	1.E FE.....	1,332,388	129.273	1,615,906	1,250,000	1,323,796	.....	(1,950)	.....	.....	4.125	3.744	MN.....	6,589	51,563	03/30/2016.	05/15/2044.
665859	AT	1	Northern Trust Corp Sr Nt.....	.....	.....	.....	1.E FE.....	29,962,500	117.063	35,118,750	30,000,000	29,970,337	.....	3,334	.....	.....	3.650	3.665	FA.....	450,167	1,095,000	07/31/2018.	08/03/2028.
666807	BG	6	Northrop Grumman Corp Sr Nt.....	.....	.....	.....	2.B FE.....	6,170,220	107.481	6,448,866	6,000,000	6,069,697	.....	(25,668)	.....	.....	3.250	2.781	FA.....	81,250	195,000	11/22/2016.	08/01/2023.
666807	BH	4	Northrop Grumman Corp Sr Nt.....	.....	.....	.....	2.B FE.....	39,542,325	133.361	50,803,987	38,095,000	39,408,219	.....	(36,914)	.....	.....	4.750	4.495	JD.....	150,793	1,809,513	11/15/2018.	06/01/2043.
666807	BJ	0	Northrop Grumman Corp Sr Nt.....	.....	.....	.....	2.B FE.....	1,767,580	121.926	2,438,510	2,000,000	1,789,269	.....	4,668	.....	.....	3.850	4.573	AO.....	16,256	77,000	12/03/2015.	04/15/2045.
666807	BN	1	Northrop Grumman Corp Sr Nt.....	.....	.....	.....	2.B FE.....	47,026,420	113.081	57,106,057	50,500,000	47,718,021	.....	333,849	.....	.....	3.250	4.161	JJ.....	756,799	1,641,250	11/19/2018.	01/15/2028.
666807	BP	6	Northrop Grumman Corp Sr Nt.....	.....	.....	.....	2.B FE.....	25,392,199	125.472	34,906,283	27,820,000	25,484,770	.....	43,655	.....	.....	4.030	4.576	AO.....	236,686	1,121,146	11/19/2018.	10/15/2047.
666807	BQ	4	Northrop Grumman Corp Sr Nt.....	.....	.....	.....	2.B FE.....	1,358,812	103.792	1,349,291	1,300,000	1,347,230	.....	(11,582)	.....	.....	2.550	0.406	AO.....	6,998	16,575	07/29/2020.	10/15/2022.
666807	BS	0	Northrop Grumman Corp Sr Nt.....	.....	.....	.....	2.B FE.....	13,445,865	124.125	16,756,848	13,500,000	13,449,987	.....	4,122	.....	.....	4.400	4.449	MN.....	99,000	359,700	03/19/2020.	05/01/2030.
667274	AC	8	Northwell Healthcare Inc Nt.....	.....	.....	.....	1.G FE.....	12,274,000	119.978	14,726,112	12,274,000	12,274,000	.....	.....	.....	.....	4.260	4.260	MN.....	87,145	522,872	09/19/2017.	11/01/2047.
66773@	AA	2	Northwest Parkway Sr Sec Nt.....	.....	.....	.....	2.B PL.....	3,541,448	105.791	3,746,533	3,541,448	3,541,448	.....	.....	.....	.....	3.180	3.180	MJSD.....	313	128,817	01/29/2020.	03/31/2027.
668444	AP	7	Northwestern University Ser 2017 Nt.....	.....	.....	.....	1.B FE.....	9,308,439	108.294	10,472,001	9,670,000	9,323,075	.....	6,449	.....	.....	3.812	4.025	JD.....	30,718	368,620	09/12/2018.	12/01/2050.
66989H	AG	3	Novartis Capital Corp Nt.....	.....	.....	.....	1.D FE.....	992,870	109.701	1,097,006	1,000,000	997,369	.....	730	.....	.....	3.400	3.484	MN.....	5,194	34,000	02/18/2014.	05/06/2024.
66989H	AH	1	Novartis Capital Corp Nt.....	.....	.....	.....	1.D FE.....	18,101,856	137.684	22,731,661	16,510,000	17,934,096	.....	(37,215)	.....	.....	4.400	3.837	MN.....	110,984	726,440	02/24/2016.	05/06/2044.
67080L	AA	3	Nuveen LLC Sr Nt.....	.....	.....	.....	1.C FE.....	38,496,088	119.466	46,054,182	38,550,000	38,506,263	.....	4,548	.....	.....	4.000	4.017	MN.....	257,000	1,542,000	10/24/2018.	11/01/2028.
674599	CR	4	Occidental Petroleum Corp Sr Nt.....	.....	.....	.....	3.C FE.....	9,269,259	93.500	8,648,750	9,250,000	9,265,699	.....	(2,577)	.....	.....	3.200	3.166	FA.....	111,822	301,756	08/06/2019.	08/15/2026.
674599	CS	2	Occidental Petroleum Corp Sr Nt.....	.....	.....	.....	3.C FE.....	3,980,240	91.517	3,660,680	4,000,000	3,982,618	.....	1,707	.....	.....	3.500	3.559	FA.....	52,889	142,722	08/06/2019.	08/15/2029.
674599	CW	3	Occidental Petroleum Corp Sr Nt.....	.....	.....	.....	3.C FE.....	4,119,638	96.250	3,970,313	4,125,000	4,121,066	.....	1,023	.....	.....	2.900	2.928	FA.....	45,192	121,951	08/06/2019.	08/15/2024.
674599	DB	8	Occidental Petroleum Corp Sr Nt.....	.....	.....	.....	3.B FE.....	19,141,170	108.000	18,360,000	17,000,000	18,606,424	.....	(419,273)	.....	.....	6.950	4.028	JJ.....	590,750	1,181,500	09/18/2019.	07/01/2024.
674599	DC	6	Occidental Petroleum Corp Sr Nt.....	.....	.....	.....	3.B FE.....	12,035,186	104.394	11,483,340	11,000,000	11,840,899	.....	(151,565)	.....	.....	5.550	3.841	MS.....	179,758	610,500	09/18/2019.	03/15/2026.
674599	DD	4	Occidental Petroleum Corp Sr Nt.....	.....	.....	.....	3.C FE.....	1,180,064	112.681	1,126,810	1,000,000	1,165,203	.....	(11,694)	.....	.....	7.500	5.393	MN.....	12,500	75,000	09/18/2019.	05/01/2031.

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B/A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
674599	DE	2	Occidental Petroleum Corp Sr Nt.....	.....	..	.....1	3.C FE.....	1,689,877	111.500	1,672,500	1,500,000	1,675,584	.....	.....(11,187)	.....	.....	.....7.875	6.351	MS.....	34,781	118,125	09/18/2019.	09/15/2031.
674599	DL	6	Occidental Petroleum Corp Sr Nt.....	.....	..	.....1	3.C FE.....	3,680,453	101.468	3,044,025	3,000,000	3,663,367	.....	.....(13,353)	.....	.....	.....6.600	5.027	MS.....	58,300	198,000	09/18/2019.	03/15/2046.
67755#	AD	4	Ohio St Energy Partners LLC Secured Nt.....	.....	..	.....	1.B PL.....	10,000,000	109.864	10,986,395	10,000,000	10,000,000	.....	.....	.....	.....	.....3.820	3.839	MJSD.	1,061	382,200	11/06/2019.	11/06/2049.
67755*	AA	4	Ohio St Energy Partners LLC Hold Co Sr N.....	.....	..	.....	2.B PL.....	50,000,000	108.996	54,498,000	50,000,000	50,000,000	.....	.....	.....	.....	.....4.350	4.373	MJSD.	6,042	2,175,000	07/06/2017.	07/06/2027.
679574	AG	8	Old Dominion Elec 1st Mtg Bd.....	.....	..	.....1	1.E FE.....	666,667	117.391	782,604	666,667	666,667	.....	.....	.....	.....	.....6.210	6.210	JD.....	3,450	41,400	12/12/2002.	12/01/2028.
68217F	AA	0	Omnicom Group Inc Sr Nt.....	.....	..	.....1	2.A FE.....	6,591,130	114.110	7,417,118	6,500,000	6,558,532	.....	.....(9,955)	.....	.....	.....3.600	3.412	AO.....	49,400	234,000	07/19/2017.	04/15/2026.
68233D	AR	8	Oncor Electric Delivery Sr Sec Nt.....	.....	..	.....1	1.F FE.....	11,380,900	110.908	11,090,790	10,000,000	10,239,081	.....	.....(134,126)	.....	.....	.....7.000	5.475	MS.....	233,333	700,000	12/17/2009.	09/01/2022.
68233J	AH	7	Oncor Electric Delivery Sr Nt.....	.....	..	.....1	1.F FE.....	8,155,815	142.438	11,395,032	8,000,000	8,127,755	.....	.....(3,681)	.....	.....	.....5.250	5.121	MS.....	106,167	420,000	05/31/2011.	09/30/2040.
68233J	AR	5	Oncor Electric Delivery 1st Lien.....	.....	..	.....1	1.F FE.....	562,152	104.214	556,505	534,000	556,718	.....	.....(5,435)	.....	.....	.....4.100	0.435	JD.....	1,825	10,947	09/17/2020.	06/01/2022.
682680	AW	3	ONEOK Inc Sr Nt.....	.....	..	.....1	2.C FE.....	2,656,300	113.410	2,835,248	2,500,000	2,639,892	.....	.....(14,944)	.....	.....	.....4.350	3.537	MS.....	32,021	108,750	11/21/2019.	03/15/2029.
682680	AY	9	ONEOK Inc Sr Nt.....	.....	..	.....1	2.C FE.....	18,147,610	107.021	18,835,731	17,600,000	18,102,539	.....	.....(45,071)	.....	.....	.....3.400	3.014	MS.....	199,467	558,356	03/02/2020.	09/01/2029.
682680	AZ	6	ONEOK Inc Sr Nt.....	.....	..	.....1	2.C FE.....	9,071,820	105.182	9,466,344	9,000,000	9,070,812	.....	.....(1,008)	.....	.....	.....4.450	4.401	MS.....	133,500	200,250	03/02/2020.	09/01/2049.
682680	BB	8	ONEOK Inc Sr Nt.....	.....	..	.....1	2.B FE.....	18,980,430	106.529	20,240,453	19,000,000	18,981,863	.....	.....1,433	.....	.....	.....3.100	3.112	MS.....	173,428	302,681	03/05/2020.	03/15/2030.
682680	BC	6	ONEOK Inc Sr Nt.....	.....	..	.....1	2.B FE.....	9,186,384	104.859	9,646,982	9,200,000	9,186,627	.....	.....243	.....	.....	.....4.500	4.509	MS.....	121,900	212,750	03/05/2020.	03/15/2050.
683720	AA	4	Open Text Corp Sr Nt.....	.....	..	.....2	3.B FE.....	3,730,000	106.380	3,967,974	3,730,000	3,730,000	.....	.....	.....	.....	.....4.125	4.125	FA.....	58,126	75,649	02/03/2020.	02/15/2030.
68389X	AM	7	Oracle Corp Sr Nt.....	.....	..	.....1	1.G FE.....	14,113,934	143.526	20,093,584	14,000,000	14,099,042	.....	.....(3,089)	.....	.....	.....5.375	5.315	JJ.....	346,986	752,500	12/06/2013.	07/15/2040.
68389X	BF	1	Oracle Corp Sr Nt.....	.....	..	.....1	1.G FE.....	18,921,910	123.440	23,453,562	19,000,000	18,930,517	.....	.....1,626	.....	.....	.....4.125	4.149	MN.....	100,146	783,750	04/28/2015.	05/15/2045.
68389X	BL	8	Oracle Corp Sr Nt.....	.....	..	.....1	1.G FE.....	2,328,128	105.150	2,313,296	2,200,000	2,311,282	.....	.....(16,846)	.....	.....	.....2.400	0.512	MS.....	15,547	26,400	07/31/2020.	09/15/2023.
68389X	BN	4	Oracle Corp Sr Nt.....	.....	..	.....1	1.G FE.....	7,991,120	114.109	9,128,736	8,000,000	7,993,632	.....	.....815	.....	.....	.....3.250	3.263	MN.....	33,222	260,000	11/07/2017.	11/15/2027.
684065	A#	2	Orange & Rockland Utils Inc Sr Nt Ser 20.....	.....	..	.....	1.G.....	10,000,000	113.044	11,304,417	10,000,000	10,000,000	.....	.....	.....	.....	.....3.880	3.880	JD.....	32,333	388,000	12/14/2016.	12/01/2046.
684065	A@	4	Orange & Rockland Utils Inc Deb Ser 2015.....	.....	..	.....	1.G.....	50,000,000	127.637	63,818,622	50,000,000	50,000,000	.....	.....	.....	.....	.....4.690	4.690	JD.....	195,417	2,345,000	12/07/2015.	12/04/2045.
684065	B*	5	Orange & Rockland Utils Inc Sr Nt Ser A.....	.....	..	.....	1.G.....	16,600,000	120.419	19,989,594	16,600,000	16,602,000	.....	.....	.....	.....	.....4.350	4.350	MS.....	240,700	722,100	08/28/2018.	09/01/2048.
684065	B@	3	Orange & Rockland Utils Inc Sr Nt Ser B.....	.....	..	.....	1.G.....	3,400,000	120.419	4,094,254	3,400,000	3,400,000	.....	.....	.....	.....	.....4.350	4.350	MS.....	49,300	147,900	12/20/2018.	09/01/2048.
684065	C#	0	Orange & Rockland Utils Inc Sr Nt.....	.....	..	.....	2.A Z.....	10,000,000	97.478	9,747,766	10,000,000	10,000,000	.....	.....	.....	.....	.....2.020	2.020	AO.....	51,061	.....	09/30/2020.	10/01/2030.
686514	AE	0	Orlando Health Obligated Grp Nt.....	.....	..	.....1	1.F FE.....	7,778,110	113.076	8,763,421	7,750,000	7,771,199	.....	.....(2,391)	.....	.....	.....3.777	3.735	AO.....	73,179	292,718	02/05/2018.	10/01/2028.
686514	AF	7	Orlando Health Obligated Grp Nt.....	.....	..	.....1	1.F FE.....	3,250,000	123.405	4,010,646	3,250,000	3,250,000	.....	.....	.....	.....	.....4.089	4.089	AO.....	33,223	132,893	01/30/2018.	10/01/2048.
688225	AH	4	Oshkosh Truck Corp Sr Nt.....	.....	..	.....1	2.C FE.....	5,180,448	109.065	5,671,354	5,200,000	5,181,900	.....	.....1,452	.....	.....	.....3.100	3.144	MS.....	53,733	82,839	02/11/2020.	03/01/2030.
688239	AF	9	Oshkosh Truck Corp Sr Nt.....	.....	..	.....1	2.C FE.....	3,480,556	118.035	3,659,088	3,100,000	3,445,161	.....	.....(35,395)	.....	.....	.....4.600	2.894	MN.....	18,221	142,600	02/26/2020.	05/15/2028.
68902V	AK	3	Otis Worldwide Corp Sr Nt.....	.....	..	.....1	2.B FE.....	30,999,871	107.383	33,288,699	31,000,000	31,000,069	.....	.....198	.....	.....	.....2.565	2.565	FA.....	300,390	.....	09/08/2020.	02/15/2030.
68902V	AM	9	Otis Worldwide Corp Sr Nt.....	.....	..	.....1	2.B FE.....	9,998,200	115.680	11,568,000	10,000,000	9,998,322	.....	.....122	.....	.....	.....3.362	3.363	FA.....	127,009	.....	09/08/2020.	02/15/2050.
69007T	AB	0	Outfront Media Cap LLC / C Sr Nt.....	.....	..	.....1	4.B FE.....	680,888	101.750	681,725	670,000	678,212	.....	.....(2,007)	.....	.....	.....5.000	4.628	FA.....	12,656	39,176	08/08/2019.	08/15/2027.
69007T	AC	8	Outfront Media Cap LLC / C Sr Nt.....	.....	..	.....1	4.B FE.....	3,490,275	102.214	3,536,601	3,460,000	3,486,633	.....	.....(3,203)	.....	.....	.....4.625	4.499	MS.....	47,118	132,021	11/12/2019.	03/15/2030.
69073T	AS	2	Owens Brockway Sr Nt.....	.....	..	.....	4.C FE.....	6,506,250	110.750	7,198,750	6,500,000	6,503,353	.....	.....(607)	.....	.....	.....6.375	6.362	FA.....	156,542	414,375	08/12/2015.	08/15/2025.
690872	AB	2	Owens Brockway Sr Nt.....	LS.....	..	1	4.C FE.....	7,964,938	107.750	8,269,813	7,675,000	7,810,306	.....	.....(29,565)	.....	.....	.....5.375	4.890	AO.....	87,090	412,531	03/04/2015.	05/15/2025.
693304	AS	6	Peco Energy Co 1st Mtg.....	.....	..	.....1	1.E FE.....	14,948,550	128.736	19,310,325	15,000,000	14,955,038	.....	.....1,094	.....	.....	.....4.150	4.170	AO.....	155,625	622,500	09/08/2014.	10/01/2044.
693304	AT	4	Peco Energy Co 1st Mtg Bd.....	.....	..	.....1	1.E FE.....	12,635,200	110.992	13,873,938	12,500,000	12,575,793	.....	.....(14,948)	.....	.....	.....3.150	3.010	AO.....	83,125	393,750	08/24/2016.	10/15/2025.
693304	AV	9	Peco Energy Co 1st Mtg Bd.....	.....	..	.....1	1.E FE.....	2,988,690	122.582	3,677,457	3,000,000	2,989,404	.....	.....229	.....	.....	.....3.700	3.721	MS.....	32,683	111,000	09/11/2017.	09/15/2047.
693304	AW	7	Peco Energy Co 1st Mtg Bd.....	.....	..	.....1	1.E FE.....	7,226,025	126.115	9,458,603	7,500,000	7,237,744	.....	.....5,183	.....	.....	.....3.900	4.115	MS.....	97,500	292,500	09/04/2018.	03/01/2048.
69346V	AA	7	Performance Food Group Sr Nt.....	.....	..	.....1	4.B FE.....	320,000	105.500	337,600	320,000	320,000	.....	.....	.....	.....	.....5.500	5.500	AO.....	3,716	18,480	09/16/2019.	10/15/2027.

SCHEDULE D - PART 1

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

E10.31

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
693475	AP	0	PNC Financial Services Group Sub Nt.....	.....	..	.....	2.A FE.....	15,302,190	110.803	16,620,405	15,000,000	15,135,149	.....	(37,850)	.....	.....	3.900	3.609	AO.....	100,750	585,000	03/17/2016	04/29/2024
69349L	AQ	1	PNC Bank NA Sub Nt.....	.....	..	.....	1.G FE.....	4,331,440	115.291	4,611,640	4,000,000	4,207,441	.....	(39,332)	.....	.....	4.200	3.038	MN.....	28,000	168,000	09/22/2017	11/01/2025
69349L	AR	9	PNC Bank NA Sub Bk Nt.....	.....	..	.....	1.G FE.....	30,927,880	118.495	36,733,295	31,000,000	30,943,046	.....	6.307	.....	.....	4.050	4.078	JJ.....	540,563	1,255,500	09/11/2018	07/26/2028
69351U	AV	5	PPL Electric Utilities 1st Mtg Bd.....	.....	..	1	1.F FE.....	8,961,443	128.793	11,606,825	9,012,000	8,963,738	.....	925	.....	.....	4.150	4.183	JD.....	16,622	373,998	06/11/2018	06/15/2048
69352P	AE	3	PPL Capital Funding Inc Sr Nt.....	.....	..	1	2.A FE.....	1,113,893	104.862	1,101,050	1,050,000	1,101,323	.....	(12,569)	.....	.....	3.500	0.547	JD.....	3,062	18,375	07/31/2020	12/01/2022
69352P	AM	5	PPL Capital Funding Inc Sr Nt.....	.....	..	1	2.B FE.....	22,722,160	116.490	26,792,631	23,000,000	22,739,236	.....	5.338	.....	.....	4.000	4.070	MS.....	270,889	920,000	09/06/2017	09/15/2047
69353R	FG	8	PNC Bank NA Sr Nt.....	.....	..	2	1.F FE.....	2,299,218	112.030	2,576,690	2,300,000	2,299,444	.....	72	.....	.....	3.100	3.104	AO.....	13,072	71,300	10/18/2017	10/25/2027
69362B	AY	8	PSEG Power LLC Sr Nt.....	.....	..	1	2.A FE.....	3,530,520	101.480	3,551,783	3,500,000	3,502,567	.....	(3,548)	.....	.....	4.150	4.043	MS.....	42,768	145,250	09/23/2011	09/15/2021
69362B	BA	9	PSEG Power LLC Sr Nt.....	.....	..	1	2.B FE.....	2,731,900	109.108	2,727,695	2,500,000	2,582,797	.....	(27,207)	.....	.....	4.300	3.085	MN.....	13,736	107,500	02/02/2015	11/15/2023
69370C	AC	4	PTC Inc Sr Nt.....	.....	..	1	3.C FE.....	7,914,880	104.813	8,177,471	7,802,000	7,910,446	.....	(4,434)	.....	.....	4.000	3.643	FA.....	117,897	100,707	10/21/2020	02/15/2028
695114	BZ	0	Pacificorp 1st Mtg Bd.....	.....	..	1	1.E FE.....	10,005,200	138.547	13,854,670	10,000,000	10,004,003	.....	(181)	.....	.....	5.250	5.246	JD.....	23,333	525,000	05/21/2010	06/15/2035
695114	CG	1	Pacificorp 1st Mtg Bd.....	.....	..	1	1.E FE.....	995,950	149.345	1,493,448	1,000,000	996,912	.....	102	.....	.....	6.250	6.280	AO.....	13,194	62,500	03/02/2009	10/15/2037
695114	CL	0	Pacificorp 1st Mtg Bd.....	.....	..	1	1.E FE.....	2,931,660	148.720	4,461,594	3,000,000	2,945,925	.....	1,601	.....	.....	6.000	6.167	JJ.....	83,000	180,000	03/02/2009	01/15/2039
698900	AG	2	Encana Corp Sr Nt.....	.....	..	1	3.A FE.....	5,674,100	118.351	5,917,560	5,000,000	5,465,302	.....	(29,773)	.....	.....	7.200	6.018	MN.....	60,000	360,000	03/28/2012	11/01/2031
701094	AJ	3	Parker-Hannifin Corp Sr Nt.....	.....	..	1	2.A FE.....	313,506	111.750	335,249	300,000	311,514	.....	(1,782)	.....	.....	3.250	2.547	MS.....	3,250	9,750	11/14/2019	03/01/2027
701094	AN	4	Parker-Hannifin Corp Sr Nt.....	.....	..	1	2.A FE.....	31,926,314	113.482	36,200,854	31,900,000	31,922,941	.....	(2,607)	.....	.....	3.250	3.239	JD.....	48,958	1,036,750	11/14/2019	06/14/2029
701094	AP	9	Parker-Hannifin Corp Sr Nt.....	.....	..	1	2.A FE.....	17,089,002	125.154	21,213,569	16,950,000	17,086,871	.....	(3,242)	.....	.....	4.000	3.949	JD.....	32,017	678,000	11/14/2019	06/14/2049
70163#	AA	0	Parliament Funding (Owl Rock) Nt.....	.....	..	.....	2.B PL.....	9,700,000	99.270	9,629,190	9,700,000	9,700,000	.....	.....	.....	.....	2.984	3.992	JAJO.....	62,711	195,070	11/16/2020	07/15/2030
70213H	AC	2	Partners Healthcare Syst Nt.....	LS.....	..	1	1.D FE.....	10,000,000	129.653	12,965,280	10,000,000	10,000,000	.....	.....	.....	.....	4.117	4.117	JJ.....	205,850	411,700	01/21/2015	07/01/2055
70213H	AD	0	Partners Healthcare Syst Nt.....	.....	..	1	1.D FE.....	7,200,000	120.322	8,663,155	7,200,000	7,200,000	.....	.....	.....	.....	3.765	3.765	JJ.....	135,540	271,080	12/14/2017	07/01/2048
70432*	AB	7	Paychex New York LLC Sr Nt Ser B.....	.....	..	.....	2.A.....	10,000,000	116.956	11,695,582	10,000,000	10,000,000	.....	.....	.....	.....	4.250	4.250	MS.....	127,500	425,000	03/13/2019	03/13/2029
708696	BZ	1	Pennsylvania Elec Co Sr Nt.....	.....	..	1	2.B FE.....	15,960,264	109.295	17,159,331	15,700,000	15,931,715	.....	(24,909)	.....	.....	3.600	3.388	JD.....	47,100	565,200	10/29/2019	06/01/2029
71270Q	EB	8	Peoples United Bank Sr Nt.....	.....	..	.....	2.B FE.....	1,988,180	107.797	2,155,930	2,000,000	1,995,302	.....	1,211	.....	.....	4.000	4.072	JJ.....	36,889	80,000	06/23/2014	07/15/2024
713448	CG	1	Pepsico Inc Sr Nt.....	LS.....	..	1	1.E FE.....	17,034,920	105.581	17,948,770	17,000,000	17,008,365	.....	(3,714)	.....	.....	2.750	2.726	MS.....	155,833	467,500	02/25/2013	03/01/2023
713448	CY	2	Pepsico Inc Sr Nt.....	.....	..	1	1.E FE.....	29,570,690	112.638	32,664,875	29,000,000	29,285,288	.....	(57,358)	.....	.....	3.500	3.265	JJ.....	462,389	1,015,000	08/25/2015	07/17/2025
713448	CZ	9	Pepsico Inc Sr Nt.....	.....	..	1	1.E FE.....	18,722,340	139.986	25,197,516	18,000,000	18,652,854	.....	(14,692)	.....	.....	4.600	4.358	JJ.....	377,200	828,000	10/01/2015	07/17/2045
713448	DD	7	Pepsico Inc Sr Nt.....	.....	..	1	1.E FE.....	10,579,100	139.517	13,951,660	10,000,000	10,526,995	.....	(11,700)	.....	.....	4.450	4.113	AO.....	95,181	445,000	02/19/2016	04/14/2046
713448	DN	5	Pepsico Inc Sr Nt.....	.....	..	2	1.E FE.....	15,103,870	109.016	16,897,434	15,500,000	15,256,918	.....	38,594	.....	.....	2.375	2.671	AO.....	86,918	368,125	11/09/2016	10/06/2026
713448	DV	7	Pepsico Inc Sr Nt.....	.....	..	1	1.E FE.....	14,437,215	132.278	19,180,310	14,500,000	14,441,500	.....	1,233	.....	.....	4.000	4.025	MN.....	95,056	580,000	04/27/2017	05/02/2047
713448	DY	1	Pepsico Inc Sr Nt.....	.....	..	1	1.E FE.....	997,170	112.804	1,128,037	1,000,000	997,993	.....	263	.....	.....	3.000	3.033	AO.....	6,333	30,000	10/05/2017	10/15/2027
714264	AK	4	Pernod Ricard SA Sr Nt.....	.....	D.....	1	2.A FE.....	42,806,466	141.373	50,187,486	35,500,000	42,316,342	.....	(202,787)	.....	.....	5.500	4.120	JJ.....	900,319	1,952,500	11/14/2019	01/15/2042
714264	AM	0	Pernod Ricard SA Sr Nt.....	.....	D.....	1	2.A FE.....	18,310,620	112.000	20,159,910	18,000,000	18,181,098	.....	(30,298)	.....	.....	3.250	3.047	JD.....	37,375	585,000	06/30/2016	06/08/2026
717081	EA	7	Pfizer Inc Nt.....	.....	..	1	1.F FE.....	20,325,340	112.932	23,151,142	20,500,000	20,390,476	.....	16,514	.....	.....	3.000	3.099	JD.....	27,333	615,000	11/14/2016	12/15/2026
717081	ED	1	Pfizer Inc Nt.....	.....	..	1	1.F FE.....	13,476,510	131.042	17,690,697	13,500,000	13,478,678	.....	452	.....	.....	4.125	4.135	JD.....	24,750	556,875	11/14/2016	12/15/2046
717081	ET	6	Pfizer Inc Nt.....	.....	..	1	1.F FE.....	1,025,120	116.877	1,168,773	1,000,000	1,021,120	.....	(2,304)	.....	.....	3.450	3.148	MS.....	10,158	34,500	03/25/2019	03/15/2029
717081	EV	1	Pfizer Inc Nt.....	.....	..	1	1.F FE.....	7,479,550	131.433	9,857,483	7,500,000	7,481,014	.....	(23)	.....	.....	4.000	4.010	MS.....	88,333	300,000	12/03/2019	03/15/2049
720198	AC	4	Piedmont Operating Partnership Sr Nt.....	.....	..	1	2.B FE.....	13,926,750	104.092	15,613,785	15,000,000	14,676,430	.....	124,550	.....	.....	3.400	4.351	JD.....	42,500	510,000	03/12/2014	06/01/2023
720198	AD	2	Piedmont Operating Partnership Sr Nt.....	.....	..	1	2.B FE.....	2,658,641	107.108	2,758,034	2,575,000	2,615,047	.....	(11,570)	.....	.....	4.450	3.927	MS.....	33,740	114,588	07/18/2017	03/15/2024
737446	AQ	7	Post Holdings Inc Sr Nt.....	.....	..	1	4.B FE.....	2,544,759	105.196	2,665,667	2,534,000	2,543,944	.....	(814)	.....	.....	4.625	4.561	AO.....	24,742	74,551	02/12/2020	04/15/2030
73943#	AD	5	Prairie Breeze Sr Nt Cl B.....	.....	..	.....	2.C PL.....	9,907,819	102.268	10,132,529	9,907,819	9,907,819	.....	.....	.....	.....	3.550	3.567	MJSD.....	977	344,011	11/25/2019	05/01/2039

SCHEDULE D - PART 1

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

1	2				Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	Description				Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
74005P	BD	5	Praxair Inc Sr Nt.....	.....	.....	.....	1	1.F FE.....	14,975,700	121.050	18,157,470	15,000,000	14,979,593	.....	610	.....	.....	3.550	3.559	MN.....	79,875	532,500	01/29/2015.	11/07/2042.
74005P	BN	3	Praxair Inc Sr Nt.....	.....	.....	.....	1	1.F FE.....	4,980,850	108.289	5,414,445	5,000,000	4,991,535	.....	1,930	.....	.....	2.650	2.694	FA.....	53,736	132,500	01/29/2015.	02/05/2025.
74005P	BQ	6	Praxair Inc Sr Nt.....	.....	.....	.....	1	1.F FE.....	54,004,960	111.999	60,479,460	54,000,000	54,001,956	.....	(442)	.....	.....	3.200	3.199	JJ.....	724,800	1,728,000	10/07/2015.	01/30/2026.
740189	AG	0	Precision Castparts Corp Sr Nt.....	.....	.....	.....	1	1.F FE.....	37,897,538	103.889	39,633,730	38,150,000	38,081,897	.....	32,096	.....	.....	2.500	2.590	JJ.....	439,785	953,750	03/02/2016.	01/15/2023.
74052B	AA	5	Premier Health Partners Nt Ser G.....	.....	.....	.....	1	2.A FE.....	11,513,411	105.071	13,249,491	12,610,000	11,908,735	.....	104,193	.....	.....	2.911	3.983	MN.....	46,904	367,077	12/21/2016.	11/15/2026.
74052B	AB	3	Premier Health Partners Nt Ser G.....	.....	.....	.....	1	2.A FE.....	7,000,000	112.338	7,863,625	7,000,000	7,000,000	.....	.....	.....	.....	3.992	3.992	MN.....	35,706	279,440	08/24/2016.	11/15/2046.
74170*	AN	9	Prime Property Fd LLC Sr Nt Ser M.....	.....	.....	.....	1	1.F.....	7,000,000	109.032	7,632,261	7,000,000	7,000,000	.....	.....	.....	.....	3.150	3.150	JJ.....	107,800	220,500	01/05/2017.	01/05/2027.
74170*	AP	4	Prime Property Fd LLC Sr Nt Ser N.....	.....	.....	.....	1	1.F.....	7,000,000	110.236	7,716,514	7,000,000	7,000,000	.....	.....	.....	.....	3.250	3.250	JJ.....	111,222	227,500	01/05/2017.	01/05/2029.
74170*	AR	0	Prime Property Fd LLC Sr Nt Ser P.....	.....	.....	.....	1	1.F.....	10,000,000	111.317	11,131,674	10,000,000	10,000,000	.....	.....	.....	.....	3.480	3.480	AO.....	77,333	348,000	10/11/2017.	10/11/2027.
74170*	AU	3	Prime Property Fd LLC Sr Nt.....	.....	.....	.....	1	1.F.....	10,000,000	121.126	12,112,644	10,000,000	10,000,000	.....	.....	.....	.....	4.480	4.480	MN.....	65,956	448,000	11/08/2018.	11/08/2030.
74170*	AW	9	Prime Property Fd LLC Sr Nt Ser U.....	.....	.....	.....	1	1.F.....	20,000,000	113.003	22,600,552	20,000,000	20,000,000	.....	.....	.....	.....	3.600	3.600	MN.....	76,000	720,000	05/23/2019.	05/23/2029.
74256L	AU	3	Principal LFE GLB Fnd II Nt.....	.....	.....	.....	1	1.E FE.....	19,491,098	111.203	21,906,952	19,700,000	19,574,753	.....	21,165	.....	.....	3.000	3.130	AO.....	119,842	591,000	10/29/2019.	04/18/2026.
74256L	EJ	4	Principal LFE GLB Fnd II Sec Nt.....	.....	.....	.....	1	1.E FE.....	4,996,050	100.217	5,010,835	5,000,000	4,996,130	.....	80	.....	.....	0.500	0.526	JJ.....	1,597	.....	12/01/2020.	01/08/2024.
74264*	AC	0	PRISA LHC LLC Sr Nt Ser A.....	.....	.....	.....	1	1.F.....	7,000,000	111.128	7,778,952	7,000,000	7,000,000	.....	.....	.....	.....	3.750	3.750	AO.....	65,625	262,500	04/01/2016.	04/01/2026.
74264*	AE	6	PRISA LHC LLC Sr Nt Ser C.....	.....	.....	.....	1	1.F.....	22,000,000	116.669	25,667,289	22,000,000	22,000,000	.....	.....	.....	.....	4.230	4.230	JJ.....	429,110	930,600	01/15/2019.	01/15/2029.
74264*	AF	3	PRISA LHC LLC Sr Nt.....	.....	.....	.....	1	1.F.....	3,000,000	118.791	3,563,737	3,000,000	3,000,000	.....	.....	.....	.....	4.330	4.330	JJ.....	59,898	129,900	01/15/2019.	01/15/2031.
742718	EV	7	Procter & Gamble Co Sr Nt.....	.....	.....	.....	1	1.D FE.....	5,987,580	111.634	6,698,028	6,000,000	5,991,399	.....	1,165	.....	.....	2.850	2.874	FA.....	66,500	171,000	08/09/2017.	08/11/2027.
74273@	AD	5	PRIT Core Realty Hldgs LLC Sr Nt.....	.....	.....	.....	2	A.....	15,000,000	106.931	16,039,578	15,000,000	15,000,000	.....	.....	.....	.....	3.070	3.070	FA.....	177,804	230,250	02/12/2020.	02/12/2030.
742741	AA	9	Procter & Gamble ESOP Deb Ser A.....	.....	.....	.....	1	1.D FE.....	402,786	100.000	305,750	305,750	305,750	.....	(9,718)	.....	.....	9.360	3.072	JJ.....	14,309	28,618	07/20/2011.	01/01/2021.
74275@	AA	9	PRISA II LHC LLC Sr Nt Ser A.....	.....	.....	.....	2	B.....	30,000,000	109.064	32,719,337	30,000,000	30,000,000	.....	.....	.....	.....	4.350	4.350	FA.....	485,750	1,305,000	12/27/2017.	02/17/2025.
74340*	AF	1	Prologis Targeted US Logistics Sr Nt Ser.....	.....	.....	.....	2	B.....	25,000,000	112.117	28,029,259	25,000,000	25,000,000	.....	.....	.....	.....	3.710	3.710	JJ.....	440,563	1,138,764	04/18/2019.	07/10/2029.
74340X	BE	0	Prologis LP Sr Nt.....	.....	.....	.....	1	1.G FE.....	46,668,530	113.530	53,359,053	47,000,000	46,824,005	.....	32,591	.....	.....	3.750	3.836	MN.....	293,750	1,762,500	11/12/2015.	11/01/2025.
74340X	BH	3	Prologis LP Sr Nt.....	.....	.....	.....	1	1.G FE.....	13,904,800	118.528	16,593,878	14,000,000	13,924,436	.....	8,257	.....	.....	3.875	3.957	MS.....	159,736	542,500	06/11/2018.	09/15/2028.
74340X	BJ	9	Prologis LP Sr Nt.....	.....	.....	.....	1	1.G FE.....	16,372,752	137.785	22,751,059	16,512,000	16,377,743	.....	2,380	.....	.....	4.375	4.426	MS.....	212,707	722,400	06/13/2018.	09/15/2048.
74340X	BK	6	Prologis LP Sr Nt.....	.....	.....	.....	1	1.G FE.....	5,814,150	112.916	6,774,936	6,000,000	5,836,760	.....	22,610	.....	.....	3.250	3.781	AO.....	48,750	195,000	02/10/2020.	10/01/2026.
74340X	BL	4	Prologis LP Sr Nt.....	.....	.....	.....	1	1.G FE.....	17,941,423	122.693	22,023,465	17,950,000	17,942,311	.....	888	.....	.....	4.375	4.381	FA.....	327,214	392,656	02/10/2020.	02/01/2029.
74346G	A*	3	Prologis Yen Finance LLC Sr Nt Ser A.....	.....	.....	.....	1	G Z.....	40,781,487	99.622	41,648,489	41,646,489	41,646,489	.....	.....	.....	865,002	0.860	0.860	MS.....	105,458	.....	09/15/2020.	09/25/2032.
743756	AC	2	Prov St Joseph Health Obl Unsecured.....	.....	.....	.....	1	1.D FE.....	15,000,000	118.192	17,728,830	15,000,000	15,000,000	.....	.....	.....	.....	3.744	3.744	AO.....	140,400	561,600	09/20/2016.	10/01/2047.
743756	AE	8	Prov St Joseph Health Obl Unsecured Ser.....	.....	.....	.....	1	1.D FE.....	15,000,000	120.773	18,115,995	15,000,000	15,000,000	.....	.....	.....	.....	3.930	3.930	AO.....	147,375	589,500	01/30/2018.	10/01/2048.
744320	BA	9	Prudential Financial Inc Sr Nt.....	.....	.....	.....	1	1.G FE.....	3,926,221	121.505	4,252,661	3,500,000	3,919,063	.....	(7,158)	.....	.....	3.935	3.284	JD.....	9,182	137,725	03/03/2020.	12/07/2049.
744448	CK	5	Public Svc Co CO 1st Mtg Bd.....	.....	.....	.....	1	1.E FE.....	8,836,240	131.099	10,487,928	8,000,000	8,747,187	.....	(20,098)	.....	.....	4.300	3.697	MS.....	101,289	344,000	03/29/2016.	03/15/2044.
744448	CM	1	Public Svc Co CO 1st Mtg Bd.....	.....	.....	.....	1	1.F FE.....	4,948,000	116.783	5,839,140	5,000,000	4,952,787	.....	1,117	.....	.....	3.550	3.607	JD.....	7,889	177,500	06/06/2016.	06/15/2046.
744448	CP	4	Public Svc Co CO Sr Nt 1st Mtg.....	.....	.....	.....	1	1.E FE.....	6,984,950	116.610	8,162,686	7,000,000	6,988,227	.....	1,348	.....	.....	3.700	3.726	JD.....	11,511	259,000	06/14/2018.	06/15/2028.
74456Q	BK	1	Public Svc Elec & Gas Sr Nt.....	.....	.....	.....	1	1.F FE.....	9,952,000	108.201	10,820,110	10,000,000	9,979,716	.....	4,864	.....	.....	3.050	3.106	MN.....	38,972	305,000	11/04/2014.	11/15/2024.
74456Q	BM	7	Public Svc Elec & Gas Nt Ser K.....	.....	.....	.....	1	1.F FE.....	5,999,674	122.223	7,565,598	6,190,000	6,019,049	.....	3,963	.....	.....	4.050	4.233	MN.....	41,783	250,695	09/16/2015.	05/01/2045.
74456Q	BT	2	Public Svc Elec & Gas 1st Mtg.....	.....	.....	.....	1	1.F FE.....	7,994,160	120.394	9,631,496	8,000,000	7,994,481	.....	120	.....	.....	3.600	3.604	JD.....	24,000	288,000	12/04/2017.	12/01/2047.
74456Q	CA	2	Public Svc Elec & Gas 1st Mtg MTN.....	.....	.....	.....	1	1.F FE.....	4,467,375	114.555	5,154,971	4,500,000	4,468,261	.....	661	.....	.....	3.200	3.238	FA.....	60,000	139,600	08/08/2019.	08/01/2049.
74834L	AN	0	Quest Diagnostics Inc Co Gtd Nt.....	.....	.....	.....	1	2.B FE.....	19,774,384	145.183	26,565,567	18,298,000	19,455,187	.....	(40,427)	.....	.....	6.950	6.319	JJ.....	635,856	1,271,711	10/05/2010.	07/01/2037.
74834L	AQ	3	Quest Diagnostics Inc Co Gtd Nt.....	.....	.....	.....	1	2.B FE.....	1,944,560	132.642	2,652,842	2,000,000	1,955,401	.....	1,233	.....	.....	5.750	5.947	JJ.....	48,236	115,000	11/12/2009.	01/30/2040.

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
74986@ AV 3	RREEF America REIT II Inc Sr Nt Ser A.....		.....	..	.....1	1.G	25,000,000	111.338	27,834,509	25,000,000	25,000,000	.....	.....	.....	.....	.....3.850	3.850	JJ.....	470,556	962,500	01/05/2016.	01/05/2026.
74986@ AZ 4	RREEF America REIT II Inc Sr Unsec Nt Se.....		.....	..	.....	1.G	5,000,000	116.940	5,846,983	5,000,000	5,000,000	.....	.....	.....	.....	.....4.190	4.190	AO.....	39,572	209,500	10/23/2018.	10/23/2029.
74986@ BA 8	RREEF America REIT II Inc Sr Unsec Nt Se.....		.....	..	.....	1.G	4,000,000	117.869	4,714,776	4,000,000	4,000,000	.....	.....	.....	.....	.....4.240	4.240	AO.....	32,036	169,600	10/23/2018.	10/23/2030.
751277 AQ 7	Ralston-Purina Group Deb.....		.....	..	.....	1.E FE.....	2,771,120	107.812	2,156,234	2,000,000	2,071,839	.....	.....(60,631)	.....	.....	.....8.625	5.283	FA.....	65,167	172,500	01/28/2004.	02/15/2022.
75513E BW 0	Raytheon Tech Corp Sr Nt.....		.....	..	.....1	2.A FE.....	1,138,946	103.638	1,140,013	1,100,000	1,137,613	.....	.....(1,333)	.....	.....	.....2.500	0.482	JD.....	1,222	13,750	12/10/2020.	12/15/2022.
75513E CF 6	Raytheon Tech Corp Sr Nt.....		.....	..	.....1	2.A FE.....	760,237	108.738	761,166	700,000	758,925	.....	.....(1,311)	.....	.....	.....3.700	0.558	JD.....	1,151	12,950	12/10/2020.	12/15/2023.
75513E CH 2	Raytheon Tech Corp Sr Nt.....		.....	..	.....1	2.A FE.....	47,072,071	114.136	53,643,826	47,000,000	47,071,782	.....	.....(288)	.....	.....	.....3.500	3.470	MS.....	484,361	.....	12/10/2020.	03/15/2027.
75513E CK 5	Raytheon Tech Corp Sr Nt.....		.....	..	.....1	2.A FE.....	8,404,950	131.332	11,031,896	8,400,000	8,405,005	.....	.....54	.....	.....	.....4.350	4.346	AO.....	77,140	.....	12/10/2020.	04/15/2047.
75524R AA 7	RBS Citizens Financial Grp Inc Sr Nt.....		.....	..	.....	2.B FE.....	5,073,400	105.564	5,278,180	5,000,000	5,020,787	.....	.....(11,370)	.....	.....	.....4.150	3.900	MS.....	53,604	207,500	12/21/2015.	09/28/2022.
756109 AQ 7	Realty Income Corp Sr Nt.....		.....	..	.....1	1.G FE.....	1,527,555	110.553	1,658,297	1,500,000	1,513,805	.....	.....(3,597)	.....	.....	.....3.875	3.596	JJ.....	26,802	58,125	12/13/2016.	07/15/2024.
756109 AR 5	Realty Income Corp Sr Nt.....		.....	..	.....1	1.G FE.....	39,690,177	117.646	45,293,710	38,500,000	39,252,305	.....	.....(120,113)	.....	.....	.....4.125	3.732	AO.....	335,271	1,588,125	03/08/2017.	10/15/2026.
756109 AS 3	Realty Income Corp Sr Nt.....		.....	..	.....1	1.G FE.....	9,590,110	110.648	11,064,820	10,000,000	9,729,654	.....	.....39,411	.....	.....	.....3.000	3.499	JJ.....	138,333	300,000	05/02/2017.	01/15/2027.
756109 AU 8	Realty Income Corp Sr Nt.....		.....	..	.....1	1.G FE.....	12,472,250	114.089	14,261,125	12,500,000	12,480,023	.....	.....2,446	.....	.....	.....3.650	3.676	JJ.....	210,382	456,250	11/29/2017.	01/15/2028.
75884R AU 7	Regency Centers LP Sr Nt.....		.....	..	.....1	2.A FE.....	3,587,955	111.232	3,893,120	3,500,000	3,566,937	.....	.....(13,255)	.....	.....	.....3.900	3.446	MN.....	22,750	136,500	05/21/2019.	11/01/2025.
75884R AV 5	Regency Centers LP Sr Nt.....		.....	..	.....2	2.A FE.....	7,371,876	109.909	8,133,273	7,400,000	7,380,179	.....	.....2,859	.....	.....	.....3.600	3.649	FA.....	111,000	266,400	04/18/2019.	02/01/2027.
75884R AW 3	Regency Centers LP Sr Nt.....		.....	..	.....2	2.A FE.....	14,866,500	115.931	17,389,575	15,000,000	14,875,767	.....	.....2,484	.....	.....	.....4.400	4.454	FA.....	275,000	660,000	01/17/2017.	02/01/2047.
75884R AZ 6	Regency Centers LP Sr Nt.....		.....	..	.....1	2.A FE.....	16,855,040	106.867	17,973,944	16,819,000	16,851,155	.....	.....(3,144)	.....	.....	.....2.950	2.924	MS.....	146,092	530,616	11/14/2019.	09/15/2029.
760759 AK 6	Republic Services Inc Co Gtd Nt.....		.....	..	.....1	2.B FE.....	6,994,400	148.717	10,410,183	7,000,000	6,995,704	.....	.....115	.....	.....	.....6.200	6.206	MS.....	144,667	434,000	08/05/2010.	03/01/2040.
760759 AM 2	Republic Services Inc Sr Nt.....		.....	..	.....1	2.B FE.....	1,632,072	109.169	1,609,154	1,474,000	1,607,437	.....	.....(24,635)	.....	.....	.....4.750	0.455	MN.....	8,946	35,007	08/06/2020.	05/15/2023.
760759 AN 0	Republic Services Inc Sr Nt.....		.....	..	.....1	2.B FE.....	1,703,790	143.056	2,145,845	1,500,000	1,692,373	.....	.....(5,535)	.....	.....	.....5.700	4.714	MN.....	10,925	85,500	11/15/2018.	05/15/2041.
760759 AR 1	Republic Services Inc Sr Nt.....		.....	..	.....1	2.B FE.....	5,104,150	110.492	5,524,590	5,000,000	5,060,755	.....	.....(10,128)	.....	.....	.....2.900	2.661	JJ.....	72,500	145,000	07/01/2016.	07/01/2026.
760759 AS 9	Republic Services Inc Sr Nt.....		.....	..	.....1	2.B FE.....	14,145,720	113.404	17,010,540	15,000,000	14,319,312	.....	.....84,122	.....	.....	.....3.375	4.141	MN.....	64,688	506,250	11/20/2018.	03/15/2027.
760759 AT 7	Republic Services Inc Sr Nt.....		.....	..	.....1	2.B FE.....	29,636,310	117.266	35,179,800	30,000,000	29,705,739	.....	.....33,550	.....	.....	.....3.950	4.105	MN.....	151,417	1,185,000	12/18/2018.	05/15/2028.
761152 A* 8	Resmed Inc Sr Nt.....		.....	..	.....	2.A	9,000,000	107.433	9,669,005	9,000,000	9,000,000	.....	.....	.....	.....	.....3.240	3.240	JJ.....	138,510	291,682	07/10/2019.	07/10/2026.
761152 A@ 6	Resmed Inc Sr Nt.....		.....	..	.....	2.A	19,000,000	108.679	20,649,092	19,000,000	19,000,000	.....	.....	.....	.....	.....3.450	3.450	JJ.....	311,363	655,684	07/10/2019.	07/10/2029.
76169# AL 7	Reyes Holdings LLC Sr Nt Ser B.....		.....	..	.....	2.A PL.....	42,000,000	110.628	46,463,778	42,000,000	42,000,000	.....	.....	.....	.....	.....4.410	4.410	JD.....	92,610	1,852,200	12/13/2018.	12/13/2025.
771196 BE 1	Roche Hldgs Inc Sr Nt.....		LS.....	..	1	1.C FE.....	10,150,300	110.126	11,012,600	10,000,000	10,062,828	.....	.....(15,596)	.....	.....	.....3.350	3.171	MS.....	84,681	335,000	11/13/2014.	09/30/2024.
771196 BH 4	Roche Hldgs Inc Sr Nt.....		.....	..	.....1	1.C FE.....	14,273,220	132.747	19,248,330	14,500,000	14,300,007	.....	.....4,863	.....	.....	.....4.000	4.091	MN.....	53,167	580,000	11/13/2014.	11/28/2044.
771196 BK 7	Roche Hldgs Inc Sr Nt.....		.....	..	.....1	1.C FE.....	16,846,330	110.227	18,738,573	17,000,000	16,914,354	.....	.....14,629	.....	.....	.....2.625	2.726	MN.....	57,021	446,250	02/22/2016.	05/15/2026.
771196 BP 6	Roche Hldgs Inc Sr Nt.....		LS.....	..	1	1.C FE.....	29,985,000	118.307	35,492,190	30,000,000	29,987,980	.....	.....1,332	.....	.....	.....3.625	3.631	MS.....	314,167	1,087,500	09/10/2018.	09/17/2028.
77678# AA 3	Rosales Solar Holding LLC Sr Sec Nt PIK.....		.....	..	.....	2.C PL.....	14,311,224	105.773	15,137,398	14,311,224	14,311,224	.....	.....	.....	.....	.....4.190	4.190	JD.....	1,666	611,044	06/30/2020.	12/31/2049.
780153 AG 7	Royal Caribbean Cruises Ltd Sr Nt.....		LS.....	..	.....	4.B FE.....	7,239,110	109.000	6,757,640	6,199,670	6,862,455	.....	.....(78,494)	.....	.....	.....7.500	5.585	AO.....	98,161	464,975	08/26/2015.	10/15/2027.
780153 AU 6	Royal Caribbean Cruises Ltd Hgh Yld Bd.....		.....	..	.....1	4.B FE.....	9,155,072	100.413	8,863,831	8,827,400	8,921,911	.....	.....(47,454)	.....	.....	.....5.250	4.645	MN.....	59,217	463,439	02/29/2016.	11/15/2022.
780153 AW 2	Royal Caribbean Cruises Ltd Sr Nt.....		.....	..	.....1	4.B FE.....	47,378,043	88.640	42,546,960	48,000,000	47,493,680	.....	.....59,317	.....	.....	.....3.700	3.868	MS.....	522,933	1,776,000	04/04/2019.	03/15/2028.
78081B AA 1	Royalty Pharma PLC Sr Nt.....		.....	..	.....1	2.C FE.....	2,761,388	100.478	2,781,231	2,768,000	2,761,979	.....	.....591	.....	.....	.....0.750	0.833	MS.....	6,862	.....	11/02/2020.	09/02/2023.
78147# AB 2	Rumpke Consolidated Cos Inc Ser Sec Nt.....		.....	..	.....	2.C IF.....	3,000,000	99.147	2,974,425	3,000,000	3,000,000	.....	.....	.....	.....	.....2.440	2.440	MS.....	19,723	.....	09/24/2020.	09/24/2030.
78409V AD 6	S&P Global Inc Sr Nt.....		.....	..	.....1	1.G FE.....	36,166,230	113.858	38,711,550	34,000,000	35,274,923	.....	.....(280,025)	.....	.....	.....4.000	3.044	JD.....	60,444	1,360,000	09/12/2017.	06/15/2025.
78409V AM 6	S&P Global Inc Sr Nt.....		.....	..	.....2	1.G FE.....	14,192,884	110.661	16,156,448	14,600,000	14,312,373	.....	.....41,963	.....	.....	.....2.950	3.310	JJ.....	190,226	430,700	10/30/2018.	01/22/2027.
78409V AN 4	S&P Global Inc Sr Nt.....		.....	..	.....1	1.G FE.....	58,551,477	131.648	77,290,306	58,710,000	58,559,701	.....	.....2,188	.....	.....	.....4.500	4.515	MN.....	337,583	2,641,950	08/29/2018.	05/15/2048.
78446@ AA 4	SL Green Realty Corp Sr Nt.....		.....	..	.....1	2.C Z.....	60,000,000	109.989	65,993,600	60,000,000	60,000,000	.....	.....	.....	.....	.....4.270	4.270	JD.....	99,633	2,562,000	12/17/2015.	12/17/2025.

SCHEDULE D - PART 1

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

E10.34

1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value			Fair Value	Par Value												Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
784710	AA	3	SSM Health Care Sr Nt Ser A.....	.....	..	.....1	1.E FE.....	35,883,879	113.738	40,206,418	35,350,000	35,720,601	.....	(53,159)	.....	.....	3.823	3.631	JD.....	112,619	1,351,431	02/08/2018.	06/01/2027.	
785592	AD	8	Sabine Pass Liquefaction Hgh Yld Corp.....	.....	..	.....1	2.C FE.....	6,315,000	109.863	6,591,774	6,000,000	6,119,737	.....	(48,612)	.....	.....	5.625	4.693	AO.....	71,250	337,500	08/24/2016.	04/15/2023.	
785592	AH	9	Sabine Pass Liquefaction Hgh Yld Corp 1s.....	.....	..	.....1	2.C FE.....	2,687,500	105.244	2,631,110	2,500,000	2,544,978	.....	(35,665)	.....	.....	6.250	4.691	MS.....	46,007	156,250	09/06/2016.	03/15/2022.	
785592	AJ	5	Sabine Pass Liquefaction 1st Lien.....	.....	..	.....1	2.C FE.....	1,095,000	114.329	1,143,292	1,000,000	1,045,474	.....	(13,367)	.....	.....	5.750	4.182	MN.....	7,347	57,500	01/18/2017.	05/15/2024.	
785592	AM	8	Sabine Pass Liquefaction 1st Lien Nt.....	.....	..	.....1	2.C FE.....	2,711,960	116.632	2,915,805	2,500,000	2,614,669	.....	(26,356)	.....	.....	5.625	4.339	MS.....	46,875	140,625	01/20/2017.	03/01/2025.	
785592	AS	5	Sabine Pass Liquefaction 1st Lien Nt.....	.....	..	.....1	2.C FE.....	14,826,062	117.907	17,332,256	14,700,000	14,794,395	.....	(14,096)	.....	.....	5.000	4.870	MS.....	216,417	735,000	11/14/2018.	03/15/2027.	
785592	AU	0	Sabine Pass Liquefaction 1st Lien Nt.....	.....	..	.....1	2.C FE.....	14,919,366	114.664	17,199,570	15,000,000	14,939,704	.....	6,990	.....	.....	4.200	4.265	MS.....	185,500	630,000	02/20/2018.	03/15/2028.	
785592	AV	8	Sabine Pass Liquefaction 1st Lien Nt.....	.....	..	.....1	2.C FE.....	20,066,953	120.910	22,126,567	18,300,000	19,404,851	.....	(193,104)	.....	.....	5.875	4.512	JD.....	2,986	1,075,125	05/11/2017.	06/30/2026.	
79546V	AL	0	Sally Holdings Sr Nt.....	.....	..	.....1	4.B FE.....	27,732,875	102.750	27,999,375	27,250,000	27,519,323	.....	(46,787)	.....	.....	5.625	5.393	JD.....	127,734	1,532,813	02/09/2016.	12/01/2025.	
81211K	AX	8	Sealed Air Corp Sr Nt.....	.....	..	.....1	3.C FE.....	22,871,620	111.875	24,632,638	22,018,000	22,530,301	.....	(95,581)	.....	.....	5.500	4.937	MS.....	356,569	1,210,990	12/20/2018.	09/15/2025.	
816851	AY	5	Sempra Energy Sr Nt.....	.....	..	.....1	2.B FE.....	59,950,740	113.032	67,819,260	60,000,000	59,973,587	.....	4,842	.....	.....	3.750	3.760	MN.....	287,500	2,250,000	11/13/2015.	11/15/2025.	
81725W	AG	8	Sensata Technologies BV Sr Nt.....	.....	..	.....	3.C FE.....	3,943,750	107.875	4,315,000	4,000,000	3,980,657	.....	6,323	.....	.....	4.875	5.063	AO.....	41,167	195,000	04/16/2014.	10/15/2023.	
81725W	AH	6	Sensata Technologies BV Sr Nt.....	.....	..	.....1	3.C FE.....	1,595,625	111.754	1,676,310	1,500,000	1,542,199	.....	(9,819)	.....	.....	5.625	4.812	MN.....	14,063	84,375	11/06/2014.	11/01/2024.	
81725W	AJ	2	Sensata Technologies BV Sr Nt.....	.....	..	.....1	3.C FE.....	9,025,000	111.250	10,012,500	9,000,000	9,012,899	.....	(2,361)	.....	.....	5.000	4.966	AO.....	112,500	450,000	03/19/2015.	10/01/2025.	
81728U	AA	2	Sensata Technologies BV Sr Nt.....	.....	..	.....1	3.C FE.....	413,300	107.625	443,415	412,000	413,250	.....	(50)	.....	.....	4.375	4.334	FA.....	6,809	9,013	07/06/2020.	02/15/2030.	
817565	CD	4	Service Corp Intl Sr Nt.....	.....	..	.....1	3.C FE.....	11,399,710	106.500	12,111,262	11,372,077	11,386,840	.....	(4,430)	.....	.....	4.625	4.579	JD.....	23,376	525,959	02/07/2018.	12/15/2027.	
817565	CE	2	Service Corp Intl Sr Nt.....	.....	..	.....1	3.C FE.....	20,550,250	110.750	22,094,625	19,950,000	20,456,251	.....	(77,579)	.....	.....	5.125	4.608	JD.....	85,203	1,022,438	10/11/2019.	06/01/2029.	
827048	AU	3	Silgan Holdings Inc Sr Nt.....	.....	..	.....1	3.C FE.....	19,834,188	101.625	20,873,775	20,540,000	20,058,787	.....	99,478	.....	.....	4.750	5.380	MS.....	287,275	975,650	03/19/2019.	03/15/2025.	
827048	AW	9	Silgan Holdings Inc Sr Nt.....	.....	..	.....1	3.B.....	10,371,189	103.875	10,761,450	10,360,000	10,370,193	.....	(995)	.....	.....	4.125	4.096	AO.....	106,838	213,675	07/28/2020.	02/01/2028.	
82967N	BE	7	Sirius XM Radio Inc Sr Nt.....	.....	..	.....1	3.C FE.....	4,608,425	103.625	4,756,388	4,590,000	4,601,985	.....	(4,372)	.....	.....	4.625	4.515	JJ.....	97,888	219,953	06/26/2019.	07/15/2024.	
83001A	AB	8	Six Flags Entertainment Sr Nt.....	.....	..	.....2	5.B FE.....	8,656,875	100.087	8,557,439	8,550,000	8,585,975	.....	(21,459)	.....	.....	4.875	4.596	JJ.....	174,830	416,813	06/22/2017.	07/31/2024.	
83001A	AC	6	Six Flags Entertainment Sr Nt.....	LS.....	..	1	5.B FE.....	9,862,900	102.750	10,038,675	9,770,000	9,812,673	.....	(13,399)	.....	.....	5.500	5.335	AO.....	113,441	537,350	07/24/2018.	04/15/2027.	
832696	AK	4	Smucker JM Co Sr Nt.....	.....	..	.....1	2.B FE.....	9,799,191	111.458	11,145,820	10,000,000	9,901,854	.....	21,225	.....	.....	3.500	3.755	MS.....	103,056	350,000	10/13/2015.	03/15/2025.	
832696	AM	0	Smucker JM Co Sr Nt.....	.....	..	.....1	2.B FE.....	24,610,959	122.639	30,935,612	25,225,000	24,770,114	.....	32,669	.....	.....	4.250	4.413	MS.....	315,663	1,029,563	12/07/2020.	03/15/2035.	
832696	AP	3	Smucker JM Co Sr Nt.....	.....	..	.....1	2.B FE.....	6,226,448	123.993	7,220,083	5,823,000	6,240,525	.....	2,229	.....	.....	4.375	3.877	MS.....	75,012	154,131	12/09/2020.	03/15/2045.	
832696	AT	5	Smucker JM Co Sr Nt.....	.....	..	.....1	2.B FE.....	26,355,174	112.851	26,327,103	23,329,000	26,351,857	.....	(3,316)	.....	.....	3.550	2.883	MS.....	243,853	12/14/2020.	03/15/2050.		
842434	CM	2	Southern CA Gas Co 1st Mtg.....	.....	..	.....1	1.D FE.....	7,472,550	109.370	8,202,720	7,500,000	7,488,835	.....	2,803	.....	.....	3.150	3.193	MS.....	69,563	236,250	09/08/2014.	09/15/2024.	
842434	CQ	3	Southern CA Gas Co 1st Mtg.....	LS.....	..	1	1.D FE.....	5,776,601	108.630	6,110,426	5,625,000	5,712,939	.....	(14,977)	.....	.....	2.600	2.293	JD.....	6,500	146,250	07/25/2016.	06/15/2026.	
8426EP	AA	6	Southern CO Gas Capital Sr Nt.....	.....	..	.....1	2.A FE.....	3,372,496	105.025	3,360,803	3,200,000	3,350,560	.....	(21,936)	.....	.....	2.450	0.717	AO.....	19,600	39,200	08/05/2020.	10/01/2023.	
8426EP	AB	4	Southern CO Gas Capital Sr Nt.....	.....	..	.....1	2.A FE.....	22,066,990	117.734	25,901,392	22,000,000	22,063,078	.....	(1,415)	.....	.....	3.950	3.932	AO.....	217,250	869,000	10/29/2019.	10/01/2046.	
84756N	AE	9	Spectra Energy Partners Nt.....	.....	..	.....1	2.A FE.....	13,832,358	129.294	17,131,495	13,250,000	13,764,931	.....	(11,314)	.....	.....	5.950	5.642	MS.....	210,233	788,375	12/09/2013.	09/25/2043.	
84861T	AD	0	Spirit Realty LP Sr Nt.....	.....	..	.....1	2.B FE.....	9,185,152	112.590	10,245,672	9,100,000	9,175,446	.....	(7,652)	.....	.....	4.000	3.881	JJ.....	167,844	382,200	11/14/2019.	07/15/2029.	
84861T	AF	5	Spirit Realty LP Sr Nt.....	.....	..	.....1	2.B FE.....	18,691,148	108.453	20,280,636	18,700,000	18,692,092	.....	735	.....	.....	3.400	3.405	JJ.....	293,174	528,067	11/14/2019.	01/15/2030.	
85253#	AG	6	STAG Industrial Sr Nt Series B.....	.....	..	.....2	C.....	10,000,000	110.434	11,043,351	10,000,000	10,000,000	.....	.....	.....	.....	4.100	4.100	JD.....	20,500	410,000	06/13/2018.	06/13/2025.	
854502	AL	5	Stanley Black & Decker Inc Sr Nt.....	.....	..	.....1	1.G FE.....	1,993,340	108.596	2,171,924	2,000,000	1,993,898	.....	558	.....	.....	2.300	2.337	MS.....	13,544	27,472	02/03/2020.	03/15/2030.	
857477	AN	3	State Street Corp Sr Nt.....	.....	..	.....	1.F FE.....	5,359,953	110.959	5,903,040	5,320,000	5,338,646	.....	(4,355)	.....	.....	3.300	3.205	JD.....	7,315	175,560	09/18/2015.	12/16/2024.	
857477	AT	0	State Street Corp Sr Nt.....	.....	..	.....	1.F FE.....	32,955,780	113.521	37,461,963	33,000,000	32,977,582	.....	4,379	.....	.....	3.550	3.566	FA.....	432,804	1,171,500	08/13/2015.	08/18/2025.	
857477	BD	4	State Street Corp Fix to Flt Sr Nt.....	.....	..	.....2	1.E FE.....	47,613,696	120.628	57,298,300	47,500,000	47,593,677	.....	(9,838)	.....	.....	4.141	4.112	JD.....	152,987	1,966,975	11/29/2018.	12/03/2029.	
857477	BL	6	State Street Corp Sr Nt Fixed to Float.....	.....	..	.....2	1.F FE.....	5,420,991	103.207	5,418,341	5,250,000	5,401,444	.....	(19,547)	.....	.....	2.825	0.497	MS.....	37,490	.....	11/04/2020.	03/30/2023.	
858119	BF	6	Steel Dynamics Inc Sr Nt.....	.....	..	.....1	2.C FE.....	10,381,270	106.501	10,859,887	10,197,000	10,297,037	.....	(24,063)	.....	.....	5.000	4.710	JD.....	22,660	509,850	10/19/2018.	12/15/2026.	

SCHEDULE D - PART 1

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

E10.35

1	2				6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
							8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification				NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
	858912 AF 5				Stericycle Inc Sr Nt.....1 3.C FE.....	17,091,773	104.220	17,693,429	16,977,000	17,051,203		(26,910)			5.375	5.188	JJ.....	420,770	991,091	06/27/2019.	07/15/2024.
	863667 AG 6				Stryker Corp Sr Nt.....1 2.A FE.....	345,351	126.331	378,993	300,000	343,903		(1,246)			4.375	3.445	MN.....	1,677	13,125	10/29/2019.	05/15/2044.
	863667 AN 1				Stryker Corp Sr Nt.....1 2.A FE.....	11,967,384	113.034	13,564,044	12,000,000	11,981,645		3,161			3.500	3.532	MS.....	123,667	420,000	03/03/2016.	03/15/2026.
	863667 AQ 4				Stryker Corp Sr Nt.....1 2.A FE.....	9,233,172	115.653	10,408,788	9,000,000	9,193,069		(24,422)			3.650	3.302	MS.....	104,025	328,500	05/07/2019.	03/07/2028.
	863667 BB 6				Stryker Corp Sr Nt.....1 2.A FE.....	20,281,772	100.158	20,323,728	20,291,667	20,281,913		141			0.600	0.607	JD.....	12,851		11/19/2020.	12/01/2023.
	86765B AH 2				Sunoco Logistics Ptnrs Op LP Co Gtd Nt.....1 2.C FE.....	27,970,650	117.722	32,962,104	28,000,000	27,975,762		583			6.850	6.858	FA.....	724,578	1,918,000	03/03/2010.	02/15/2040.
	86765B AJ 8				Sunoco Logistics Ptnrs Op LP Co Gtd Nt.....1 2.C FE.....	3,997,920	104.285	4,171,404	4,000,000	3,999,738		222			4.650	4.656	FA.....	70,267	186,000	07/28/2011.	02/15/2022.
	86787E AX 5				SunTrust Bank Sr Nt.....2 1.F FE.....	5,000,000	101.815	5,090,755	5,000,000	5,000,000					3.502	3.502	FA.....	72,472	175,100	07/24/2018.	08/02/2022.
	86787G AJ 1				SunTrust Bank Sub Nt.....1 1.G FE.....	18,811,083	111.817	21,133,356	18,900,000	18,848,580		8,608			3.300	3.356	MN.....	79,695	623,700	05/12/2016.	05/15/2026.
	867914 BK 8				SunTrust Bank Sr Nt.....1 1.G FE.....	6,984,810	100.207	7,014,483	7,000,000	6,999,454		3,208			2.900	2.947	MS.....	66,539	203,000	02/29/2016.	03/03/2021.
	870836 AC 7				Swiss Bank Corp-NY Sub Nt.....2 2.A FE.....	1,244,880	123.046	1,230,457	1,000,000	1,112,670		(21,787)			7.500	4.713	JJ.....	34,583	75,000	01/17/2014.	07/15/2025.
	871829 AN 7				Sysco Corp Nt.....1 2.C FE.....	2,595,875	135.325	3,383,123	2,500,000	2,577,129		(2,210)			6.625	6.337	MS.....	47,847	165,625	04/13/2009.	03/17/2039.
	871829 AY 3				Sysco Corp Sr Nt.....1 2.C FE.....	19,168,950	126.702	24,073,361	19,000,000	19,162,304		(3,413)			4.850	4.791	AO.....	230,375	921,500	10/17/2018.	10/01/2045.
	871829 AZ 0				Sysco Corp Sr Nt.....1 2.C FE.....	8,000,000	112.270	8,981,584	8,000,000	8,000,000					3.750	3.750	AO.....	75,000	300,000	09/23/2015.	10/01/2025.
	871829 BD 8				Sysco Corp Sr Nt.....1 2.C FE.....	3,334,681	121.501	3,523,538	2,900,000	3,322,581		(10,400)			4.500	3.605	AO.....	32,625	130,500	10/29/2019.	04/01/2046.
	871829 BF 3				Sysco Corp Sr Nt.....1 2.C FE.....	7,035,900	111.288	8,346,570	7,500,000	7,138,019		47,381			3.250	4.099	JJ.....	112,396	243,750	10/17/2018.	07/15/2027.
	871829 BH 9				Sysco Corp Sr Nt.....1 2.B FE.....	5,751,900	122.060	7,323,582	6,000,000	5,761,279		4,268			4.450	4.711	MS.....	78,617	267,000	10/17/2018.	03/15/2048.
	871829 BJ 5				Sysco Corp Sr Nt.....1 2.C FE.....	13,474,485	104.567	14,116,572	13,500,000	13,474,953		468			3.300	3.310	FA.....	168,300	225,225	02/11/2020.	02/15/2050.
	871829 BK 2				Sysco Corp Sr Nt.....2 2.C FE.....	6,477,055	104.057	6,763,686	6,500,000	6,478,870		1,815			2.400	2.440	FA.....	58,933	78,867	02/11/2020.	02/15/2030.
	872287 AF 4				TCI Communications Inc Deb.....1 1.G FE.....	4,910,610	134.674	5,386,948	4,000,000	4,337,805		(54,951)			7.875	5.938	FA.....	119,000	315,000	08/25/2005.	02/15/2026.
	87264A AP 0				T-Mobile USA Inc Sr Nt.....1 3.B FE.....	19,391,250	103.500	18,267,750	17,650,000	18,236,730		(340,269)			6.500	4.364	JJ.....	529,010	1,447,971	01/03/2018.	01/15/2026.
	87264A AU 9				T-Mobile USA Inc Sr Nt.....1 3.B FE.....	3,000,000	102.234	3,067,005	3,000,000	3,000,000					4.500	4.500	FA.....	56,250	147,345	01/22/2018.	02/01/2026.
	87264A AV 7				T-Mobile USA Inc Sr Nt.....1 3.B FE.....	21,313,338	107.489	22,884,408	21,290,000	21,298,975		(4,140)			4.750	4.728	FA.....	421,365	1,088,953	09/07/2018.	02/01/2028.
	87264A AY 1				T-Mobile USA Inc 1st Lien.....1 2.C FE.....	13,045,665	123.339	13,258,889	10,750,000	13,039,792		(5,873)			4.500	3.340	AO.....	102,125		12/01/2020.	04/15/2050.
	87264A BH 7				T-Mobile USA Inc 1st Lien Nt.....1 2.C FE.....	6,159,540	104.016	6,240,960	6,000,000	6,154,689		(4,851)			2.050	1.656	FA.....	63,892		09/22/2020.	02/15/2028.
	87264A BJ 3				T-Mobile USA Inc 1st Lien.....1 2.C FE.....	12,995,750	105.007	13,125,875	12,500,000	12,991,209		(4,541)			2.550	2.107	FA.....	165,573		11/19/2020.	02/15/2031.
	87264A BM 6				T-Mobile USA Inc Sr Nt.....1 2.C FE.....	32,679,432	102.883	33,179,768	32,250,000	32,678,532		(900)			3.300	3.229	FA.....	251,281		12/01/2020.	02/15/2051.
	87264A BP 9				T-Mobile USA Inc Nt.....1 2.C FE.....	4,987,350	102.634	5,131,700	5,000,000	4,987,517		167			2.250	2.276	MN.....	19,688		10/23/2020.	11/15/2031.
	87305Q CE 9				TTX Co Sr Nt.....1 1.F FE.....	104,734	109.318	103,852	95,000	104,036		(698)			4.125	0.627	AO.....	980		10/13/2020.	10/01/2023.
	87305Q CH 2				TTX Co Sr Nt.....1 1.F FE.....	17,005,465	111.327	18,925,607	17,000,000	17,002,882		(652)			3.600	3.595	JJ.....	282,200	612,000	11/13/2014.	01/15/2025.
	87305Q CN 9				TTX Co Sr Nt.....1 1.F FE.....	15,053,587	132.882	19,932,255	15,000,000	15,052,095		(936)			4.600	4.578	FA.....	287,500	690,000	01/11/2019.	02/01/2049.
	87318* AA 2				TWE USA Partnership Sr Nt Ser A.....2 2.B PL.....	20,000,000	111.361	22,272,105	20,000,000	20,000,000					3.720	3.720	JD.....	8,267	744,000	06/27/2017.	06/27/2027.
	87318* AB 0				TWE USA Partnership Sr Nt Ser B.....2 2.B PL.....	10,000,000	112.960	11,295,982	10,000,000	10,000,000					3.820	3.820	JD.....	4,244	382,000	06/27/2017.	06/27/2029.
	875127 BG 6	LS			Tampa Elec Co Sr Nt.....1 1.G FE.....	7,901,920	120.901	9,672,104	8,000,000	7,904,232		1,776			3.625	3.692	JD.....	12,889	290,000	07/22/2019.	06/15/2050.
	87612B BB 7				Targa Resources Partners Sr Nt.....1 3.C FE.....	11,026,730	102.500	11,708,575	11,423,000	11,145,358		58,638			5.125	5.802	FA.....	243,929	585,429	12/06/2018.	02/01/2025.
	87612B BG 6				Targa Resources Partners Sr Nt.....1 3.C FE.....	9,828,546	105.556	10,618,934	10,060,000	9,867,464		22,020			5.000	5.330	JJ.....	231,939	503,000	05/15/2019.	01/15/2028.
	87612B BQ 4				Targa Resources Partners Sr Nt.....1 3.B FE.....	2,259,916	108.570	2,451,511	2,258,000	2,259,914		(2)			5.500	5.485	MS.....	41,397		12/01/2020.	03/01/2030.
	880349 AR 6	LS			Tenneco Automotive Inc Sr Nt.....1 5.A FE.....	3,983,007	92.000	3,636,760	3,953,000	3,969,894		(4,758)			5.000	4.855	JJ.....	91,139	197,650	03/02/2018.	07/15/2026.
	882884 B* 9				Texas-New Mexico Power Company 1st Mtg B.....1.F.....	12,000,000	112.150	13,457,978	12,000,000	12,000,000					3.600	3.600	JJ.....	216,000	432,000	07/01/2019.	07/01/2029.

SCHEDULE D - PART 1

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

E10.36

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification	Description			Code	F o r e i g n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
883556	BF 8	Thermo Fisher Scientific Inc Sr Nt.....			.....	.....1	2.A FE.....	19,946,000	110.264	22,052,700	20,000,000	19,981,643	.....	5,468	.....	.....	4.150	4.182	FA.....	345,833	830,000	12/04/2013.	02/01/2024.
883556	BX 9	Thermo Fisher Scientific Inc Sr Nt.....			.....	.....1	2.A FE.....	13,201,979	112.406	14,949,971	13,300,000	13,231,613	.....	9,104	.....	.....	3.200	3.287	FA.....	160,782	425,600	08/10/2017.	08/15/2027.
883556	BY 7	Thermo Fisher Scientific Inc Sr Nt.....			.....	.....2	2.A FE.....	21,346,200	134.087	28,962,814	21,600,000	21,361,743	.....	4,817	.....	.....	4.100	4.169	FA.....	334,560	885,600	08/10/2017.	08/15/2047.
883556	BZ 4	Thermo Fisher Scientific Inc Sr Nt.....			.....	.....1	2.A FE.....	9,486,795	109.490	10,401,588	9,500,000	9,488,222	.....	1,170	.....	.....	2.600	2.616	AO.....	61,750	242,197	09/24/2019.	10/01/2029.
88579Y	BG 5	3M Co Sr Nt.....			.....	.....1	1.E FE.....	9,996,500	115.696	11,569,590	10,000,000	9,997,126	.....	302	.....	.....	3.375	3.379	MS.....	112,500	337,500	02/12/2019.	03/01/2029.
88732J	AN 8	Time Warner Cable Inc Sr Nt.....			.....	.....1	2.C FE.....	5,111,600	148.194	7,409,690	5,000,000	5,090,739	.....	(2,553)	.....	.....	7.300	7.117	JJ.....	182,500	365,000	02/03/2009.	07/01/2038.
88732J	AU 2	Time Warner Cable Inc Co Gtd Nt.....			.....	.....1	2.C FE.....	6,905,990	142.321	9,250,846	6,500,000	6,828,873	.....	(9,258)	.....	.....	6.750	6.283	JD.....	19,500	438,750	09/02/2009.	06/15/2039.
887389	E@ 9	Timken Co Sr Nt.....			.....	.....	2.C.....	24,046,000	104.666	25,571,962	24,432,000	24,432,000	.....	.....	.....	2,006,000	2.020	2.020	MS.....	156,283	466,640	09/07/2017.	09/07/2027.
891906	AB 5	Global Payments Inc Sr Nt.....			.....	.....1	2.C FE.....	484,880	106.893	481,017	450,000	479,368	.....	(5,512)	.....	.....	3.750	0.707	JD.....	1,406	8,438	07/31/2020.	06/01/2023.
89233P	4S 2	Toyota Motor Credit Corp Sr Nt.....			.....	.....1	1.E FE.....	12,281,561	100.065	11,107,193	11,100,000	11,104,097	.....	(149,599)	.....	.....	4.250	2.873	JJ.....	222,771	471,750	05/08/2012.	01/11/2021.
89236T	EU 5	Toyota Motor Credit Corp Sr Nt MTN.....			.....	.....	1.E FE.....	2,998,800	100.739	3,022,176	3,000,000	2,999,884	.....	409	.....	.....	2.950	2.964	AO.....	19,175	88,500	04/10/2018.	04/13/2021.
89236T	FN 0	Toyota Motor Credit Corp Sr Nt.....			.....	.....	1.E FE.....	926,509	108.349	920,967	850,000	916,322	.....	(10,186)	.....	.....	3.450	0.551	MS.....	8,227	14,663	07/29/2020.	09/20/2023.
89236T	FX 8	Toyota Motor Credit Corp Sr Nt MTN.....			.....	.....	1.E FE.....	4,996,850	102.930	5,146,480	5,000,000	4,998,629	.....	1,043	.....	.....	2.650	2.672	AO.....	29,076	132,500	04/09/2019.	04/12/2022.
89236T	GJ 8	Toyota Motor Credit Corp Sr Nt.....			LS.....	.....	1.E FE.....	10,998,680	101.105	11,121,572	11,000,000	10,999,491	.....	658	.....	.....	1.800	1.806	AO.....	46,200	198,000	10/02/2019.	10/07/2021.
89236T	GW 9	Toyota Motor Credit Corp Sr Nt.....			.....	.....	1.E FE.....	477,878	105.790	476,053	450,000	473,501	.....	(4,376)	.....	.....	2.900	0.554	MS.....	3,299	6,489	07/29/2020.	03/30/2023.
89236T	HD 0	Toyota Motor Credit Corp MT Nt.....			.....	.....	1.E FE.....	3,897,582	100.276	3,910,764	3,900,000	3,898,113	.....	531	.....	.....	0.450	0.481	JJ.....	7,703	.....	07/20/2020.	07/22/2022.
89236T	HF 5	Toyota Motor Credit Corp Sr Nt.....			.....	.....	1.E FE.....	5,495,765	100.511	5,528,100	5,500,000	5,496,299	.....	534	.....	.....	0.500	0.526	FA.....	10,465	.....	08/11/2020.	08/14/2023.
893574	AH 6	Transcontinental Gas P L Corp Sr Nt.....			.....	.....2	2.B FE.....	16,395,210	131.081	17,040,478	13,000,000	15,784,746	.....	(525,677)	.....	.....	7.850	3.051	FA.....	425,208	1,020,500	10/29/2019.	02/01/2026.
893574	AK 9	Transcontinental Gas P L Corp Sr Nt.....			.....	.....1	2.B FE.....	1,069,900	115.394	1,153,940	1,000,000	1,060,946	.....	(7,710)	.....	.....	4.000	3.022	MS.....	11,778	40,000	10/29/2019.	03/15/2028.
893830	BQ 1	Transocean Inc Sr Nt.....			.....	.....1	5.C FE.....	345,293	71.500	602,745	843,000	345,293	.....	(6,387)	885,257	.....	11.500	35.500	JJ.....	29,622	.....	09/11/2020.	01/30/2027.
89469A	AC 8	TreeHouse Foods Inc Sr Nt.....			.....	.....1	4.B FE.....	33,733,000	101.875	33,516,875	32,900,000	33,079,696	.....	(152,957)	.....	.....	6.000	5.481	FA.....	745,733	1,974,000	05/23/2017.	02/15/2024.
89788K	AA 4	Truist Bank Sub Nt.....			.....	.....2	1.G FE.....	9,996,850	104.916	10,491,640	10,000,000	9,997,083	.....	233	.....	.....	2.250	2.253	MS.....	68,750	113,750	03/04/2020.	03/15/2030.
89838Q	AA 1	Boston University Sr Nt Sec.....			.....	.....1	1.D FE.....	9,000,000	126.612	11,395,053	9,000,000	9,000,000	.....	.....	.....	.....	4.061	4.061	AO.....	91,373	365,490	08/15/2018.	10/01/2048.
902494	AX 1	Tyson Foods Inc Sr Nt.....			.....	.....1	2.B FE.....	19,055,468	111.053	20,961,197	18,875,000	18,948,607	.....	(18,670)	.....	.....	3.950	3.833	FA.....	281,657	745,563	09/02/2014.	08/15/2024.
902494	AY 9	Tyson Foods Inc Sr Nt.....			.....	.....1	2.B FE.....	17,123,270	137.999	22,079,824	16,000,000	17,016,845	.....	(23,763)	.....	.....	5.150	4.698	FA.....	311,289	824,000	05/16/2016.	08/15/2044.
902494	BC 6	Tyson Foods Inc Sr Nt.....			.....	.....1	2.B FE.....	7,488,990	114.223	9,137,800	8,000,000	7,602,005	.....	52,536	.....	.....	3.550	4.450	JD.....	22,878	284,000	10/17/2018.	06/02/2027.
902494	BD 4	Tyson Foods Inc Sr Nt.....			.....	.....1	2.B FE.....	3,001,716	132.801	3,984,015	3,000,000	3,001,583	.....	(39)	.....	.....	4.550	4.546	JD.....	10,996	136,500	05/23/2017.	06/02/2047.
902494	BH 5	Tyson Foods Inc Sr Nt.....			.....	.....1	2.B FE.....	33,155,440	143.963	48,947,352	34,000,000	33,180,453	.....	12,795	.....	.....	5.100	5.266	MS.....	447,950	1,734,000	02/13/2019.	09/23/2048.
902494	BK 8	Tyson Foods Inc Sr Nt.....			.....	.....1	2.B FE.....	2,999,460	121.305	3,639,156	3,000,000	2,999,585	.....	42	.....	.....	4.350	4.352	MS.....	43,500	130,500	02/13/2019.	03/01/2029.
90265E	AK 6	UDR Inc Sr Nt.....			.....	.....1	2.A FE.....	3,990,800	113.485	4,539,408	4,000,000	3,995,208	.....	900	.....	.....	4.000	4.028	AO.....	40,000	160,000	09/15/2015.	10/01/2025.
90265E	AM 2	UDR Inc Sr MTN.....			.....	.....1	2.A FE.....	2,474,700	111.518	2,787,960	2,500,000	2,479,341	.....	2,770	.....	.....	3.500	3.644	JJ.....	43,750	87,500	04/30/2019.	07/01/2027.
90265E	AN 0	UDR Inc Sr Nt.....			.....	.....1	2.A FE.....	1,794,504	112.160	2,046,927	1,825,000	1,799,784	.....	3,081	.....	.....	3.500	3.725	JJ.....	29,453	63,875	04/11/2019.	01/15/2028.
90265E	AP 5	UDR Inc Sr Nt.....			.....	.....1	2.A FE.....	2,242,020	118.901	2,378,028	2,000,000	2,214,167	.....	(24,042)	.....	.....	4.400	2.862	JJ.....	37,889	88,000	10/29/2019.	01/26/2029.
90265E	AQ 3	UDR Inc Sr Nt.....			.....	.....1	2.A FE.....	4,754,700	111.283	5,007,744	4,500,000	4,734,880	.....	(19,820)	.....	.....	3.200	2.534	JJ.....	66,400	72,000	02/19/2020.	01/15/2030.
90265E	AR 1	UDR Inc Sr Nt.....			.....	.....1	2.A FE.....	13,091,429	110.303	14,449,706	13,100,000	13,092,634	.....	579	.....	.....	3.000	3.006	FA.....	148,467	393,000	11/14/2019.	08/15/2031.
90265E	AS 9	UDR Inc Sr Nt.....			.....	.....1	2.A FE.....	2,488,925	112.513	2,812,828	2,500,000	2,489,679	.....	633	.....	.....	3.100	3.137	MN.....	12,917	81,806	10/02/2019.	11/01/2034.
90265E	AU 4	UDR Inc Sr Nt.....			.....	.....1	2.A FE.....	6,266,832	100.022	6,301,399	6,300,000	6,266,938	.....	106	.....	.....	1.900	1.949	MS.....	5,653	.....	12/01/2020.	03/15/2033.
90290M	AB 7	US Foods Inc Sr Nt.....			.....	.....2	5.A FE.....	2,340,000	101.375	2,280,938	2,250,000	2,260,611	.....	(22,647)	.....	.....	5.875	4.810	JD.....	5,875	132,188	03/29/2017.	06/15/2024.
904764	AY 3	Unilever Cap Corp Sr Nt.....			.....	.....1	1.E FE.....	39,384,400	111.127	44,450,760	40,000,000	39,588,115	.....	58,016	.....	.....	2.900	3.080	MN.....	180,444	1,160,000	05/02/2017.	05/05/2027.
904764	BC 0	Unilever Cap Corp Sr Nt.....			.....	.....1	1.E FE.....	16,250,685	115.824	19,110,927	16,500,000	16,311,135	.....	22,487	.....	.....	3.500	3.682	MS.....	158,813	577,500	03/19/2018.	03/22/2028.

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B/A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
906548	CN	0	Union Elec Co 1st Mtg Bd.....	.....	..	.....1	1.F FE.....	11,053,393	126.036	13,989,963	11,100,000	11,055,672	.....	.....884	.....	.....	.....4.000	4.024	AO.....	111,000	444,000	04/03/2018.	04/01/2048.
907818	DT	2	Union Pacific Corp Sr Nt.....	.....	..	.....1	2.A FE.....	7,695,800	128.855	9,019,864	7,000,000	7,623,849	.....	.....(15,744)	.....	.....	.....4.821	4.213	FA.....	140,613	337,470	01/08/2016.	02/01/2044.
907818	DY	1	Union Pacific Corp Nt.....	.....	..	.....1	2.A FE.....	6,131,031	109.242	6,691,091	6,125,000	6,127,537	.....	.....(579)	.....	.....	.....3.250	3.239	JJ.....	91,790	199,063	08/11/2014.	01/15/2025.
907818	EM	6	Union Pacific Corp Sr Nt.....	.....	..	.....2	2.A FE.....	1,593,918	122.374	2,080,360	1,700,000	1,600,021	.....	.....1,592	.....	.....	.....3.799	4.139	AO.....	16,146	64,583	12/22/2016.	10/01/2051.
907818	EW	4	Union Pacific Corp Sr Nt.....	.....	..	.....1	2.A FE.....	13,279,926	133.625	18,039,362	13,500,000	13,290,046	.....	.....3,706	.....	.....	.....4.500	4.600	MS.....	187,313	607,500	12/10/2018.	09/10/2048.
907818	EY	0	Union Pacific Corp Sr Nt.....	.....	..	.....1	2.A FE.....	28,383,851	118.720	33,835,115	28,500,000	28,408,137	.....	.....10,268	.....	.....	.....3.950	3.999	MS.....	347,106	1,125,750	12/20/2018.	09/10/2028.
907818	FB	9	Union Pacific Corp Sr Nt.....	.....	..	.....1	2.A FE.....	9,995,700	116.000	11,599,980	10,000,000	9,996,487	.....	.....363	.....	.....	.....3.700	3.705	MS.....	123,333	370,000	02/11/2019.	03/01/2029.
907818	FC	7	Union Pacific Corp Sr Nt.....	.....	..	.....1	2.A FE.....	19,859,400	130.418	26,083,620	20,000,000	19,864,182	.....	.....2,432	.....	.....	.....4.300	4.342	MS.....	286,667	860,000	02/11/2019.	03/01/2049.
90783R	AA	2	Union Pacific RR PTC Ser 2002-1.....	.....	..	.....1	1.D FE.....	869,534	106.764	805,806	754,758	786,192	.....	.....(29,496)	.....	.....	.....6.061	2.010	JJ.....	20,840	45,746	05/30/2013.	01/17/2023.
90932N	AA	1	United Airlines LBASS PTC Ser 2018-1 Cl.....	.....	..	.....1	3.A FE.....	10,705,185	98.937	10,591,347	10,705,185	10,705,185	.....	.....	.....	.....	.....4.600	4.601	MS.....	164,146	492,439	05/09/2018.	09/01/2027.
90964*	AG	0	United Bottling Mgt Co LLC Sr Nt Ser A.....	.....	..	.....1	2.A PL.....	10,000,000	108.936	10,893,646	10,000,000	10,000,000	.....	.....	.....	.....	.....3.990	3.990	JD.....	11,083	399,000	12/21/2016.	12/21/2026.
90964*	AH	8	United Bottling Mgt Co LLC Sr Nt Ser B.....	.....	..	.....	2.A PL.....	8,000,000	111.094	8,887,542	8,000,000	8,000,000	.....	.....	.....	.....	.....4.240	4.240	JD.....	9,422	339,200	12/21/2016.	12/21/2031.
90982P	AA	5	United Cities Gas Co Nt Ser A.....	.....	..	.....	1.F FE.....	1,041,000	125.403	1,254,034	1,000,000	1,014,355	.....	.....(2,399)	.....	.....	.....6.670	6.328	JD.....	2,964	66,700	01/16/2003.	12/15/2025.
911312	AY	2	United Parcel Service Sr Nt.....	.....	..	.....1	1.G FE.....	7,607,680	109.155	8,732,376	8,000,000	7,727,895	.....	.....41,777	.....	.....	.....2.400	3.037	MN.....	24,533	192,000	01/11/2018.	11/15/2026.
911312	AZ	9	United Parcel Service Sr Nt.....	.....	..	.....1	1.G FE.....	13,381,605	120.206	16,227,810	13,500,000	13,391,996	.....	.....2,556	.....	.....	.....3.400	3.447	MN.....	58,650	459,000	10/19/2016.	11/15/2046.
911312	BM	7	United Parcel Service Sr Nt.....	.....	..	.....1	1.G FE.....	15,108,384	114.506	17,862,998	15,600,000	15,234,421	.....	.....46,198	.....	.....	.....3.050	3.434	MN.....	60,797	475,800	03/12/2018.	11/15/2027.
911312	BN	5	United Parcel Service Sr Nt.....	.....	..	.....1	1.G FE.....	22,650,937	126.789	29,819,481	23,519,000	22,695,020	.....	.....16,624	.....	.....	.....3.750	3.962	MN.....	112,695	881,963	06/18/2018.	11/15/2047.
911365	BG	8	United Rentals Inc Sr Nt.....	.....	..	.....2	3.C FE.....	16,651,638	106.500	17,754,534	16,670,924	16,650,499	.....	.....983	.....	.....	.....4.875	4.887	JJ.....	374,749	812,708	09/27/2018.	01/15/2028.
911365	BL	7	United Rentals Inc Sr Nt.....	.....	..	.....1	3.C FE.....	839,860	111.000	870,240	784,000	836,559	.....	.....(3,301)	.....	.....	.....5.250	4.039	JJ.....	18,979	.....	07/15/2020.	01/15/2030.
911365	BM	5	United Rentals Inc 2nd Lien.....	.....	..	.....1	3.A FE.....	4,400,000	104.750	4,609,000	4,400,000	4,400,000	.....	.....	.....	.....	.....3.875	3.875	MN.....	21,786	175,710	10/21/2019.	11/15/2027.
911365	BN	3	United Rentals Inc Sr Nt.....	.....	..	.....1	3.C FE.....	277,770	105.250	296,805	282,000	278,034	.....	.....264	.....	.....	.....4.000	4.180	JJ.....	5,201	4,387	03/06/2020.	07/15/2030.
91159H	HK	9	US Bancorp Sub Nt.....	.....	..	.....1	1.G FE.....	29,758,279	110.594	32,678,315	29,548,000	29,642,244	.....	.....(23,569)	.....	.....	.....3.600	3.507	MS.....	325,028	1,063,728	09/11/2015.	09/11/2024.
91159H	HM	5	US Bancorp Sub Nt MTN.....	.....	..	.....	1.G FE.....	2,976,405	111.294	3,338,811	3,000,000	2,985,037	.....	.....2,538	.....	.....	.....3.100	3.203	AO.....	16,533	93,000	07/07/2017.	04/27/2026.
91159H	HN	3	US Bancorp Sr MT Nt.....	.....	..	.....	1.E FE.....	2,865,030	108.259	3,247,758	3,000,000	2,909,926	.....	.....14,703	.....	.....	.....2.375	2.965	JJ.....	31,469	71,250	11/07/2017.	07/22/2026.
91159H	HR	4	US Bancorp Sr MTN Ser X.....	.....	..	.....2	1.E FE.....	6,022,820	112.642	6,758,496	6,000,000	6,015,957	.....	.....(2,282)	.....	.....	.....3.150	3.103	AO.....	33,600	189,000	11/20/2017.	04/27/2027.
912920	AK	1	Qwest Corp Sr Nt.....	.....	..	.....	3.B FE.....	435,675	118.250	437,525	370,000	434,827	.....	.....(848)	.....	.....	.....7.250	3.205	MS.....	7,898	.....	12/04/2020.	09/15/2025.
913017	BP	3	United Technologies Corp Sr Nt.....	.....	..	.....1	2.A FE.....	3,880,159	148.185	4,445,559	3,000,000	3,719,019	.....	.....(27,332)	.....	.....	.....6.125	4.183	JJ.....	84,729	183,750	05/19/2014.	07/15/2038.
913017	BT	5	United Technologies Corp Sr Nt.....	.....	..	.....1	2.A FE.....	7,084,115	130.401	8,476,072	6,500,000	7,003,559	.....	.....(15,068)	.....	.....	.....4.500	3.955	JD.....	24,375	292,500	07/08/2015.	06/01/2042.
913017	CP	2	United Technologies Corp Sr Nt.....	.....	..	.....1	2.A FE.....	8,601,195	124.574	10,744,473	8,625,000	8,602,807	.....	.....464	.....	.....	.....4.050	4.066	MN.....	55,308	349,313	05/01/2017.	05/04/2047.
913017	CR	8	United Technologies Corp Sr Nt.....	.....	..	.....2	2.A FE.....	30,000,000	112.166	33,649,740	30,000,000	30,000,000	.....	.....	.....	.....	.....3.125	3.125	MN.....	148,438	937,500	05/01/2017.	05/04/2027.
91324P	BZ	4	UnitedHealth Group Inc Sr Nt.....	.....	..	.....1	1.G FE.....	9,128,930	104.652	9,418,653	9,000,000	9,029,370	.....	.....(13,297)	.....	.....	.....2.750	2.591	FA.....	93,500	247,500	10/22/2012.	02/15/2023.
91324P	CD	2	UnitedHealth Group Inc Sr Nt.....	.....	..	.....1	1.G FE.....	10,850,840	130.969	14,406,634	11,000,000	10,873,738	.....	.....3,338	.....	.....	.....4.250	4.331	MS.....	137,653	467,500	02/25/2013.	03/15/2043.
91324P	CV	2	UnitedHealth Group Inc Sr Nt.....	.....	..	.....1	1.G FE.....	18,977,226	112.065	21,292,388	19,000,000	18,987,493	.....	.....2,186	.....	.....	.....3.100	3.114	MS.....	173,428	589,000	02/23/2016.	03/15/2026.
91412N	BC	3	University of Chicago Unsecured Nt.....	.....	..	.....1	1.C FE.....	15,900,000	132.294	21,034,762	15,900,000	15,900,000	.....	.....	.....	.....	.....4.003	4.003	AO.....	159,119	636,477	09/06/2018.	10/01/2053.
91533B	AE	0	Upjohn Inc Sr Nt.....	.....	..	.....1	2.C FE.....	19,958,400	112.867	22,573,440	20,000,000	19,959,138	.....	.....738	.....	.....	.....3.850	3.865	JD.....	19,250	385,000	06/17/2020.	06/22/2040.
91533B	AF	7	Upjohn Inc Sr Nt.....	.....	..	.....1	2.C FE.....	18,311,100	114.569	19,190,274	16,750,000	18,302,611	.....	.....(8,489)	.....	.....	.....4.000	3.489	JD.....	16,750	335,000	09/11/2020.	06/22/2050.
91831A	AC	5	YRX Escrow Corp Sr Nt.....	.....	..	.....	4.B FE.....	6,487,750	103.066	6,493,158	6,300,000	6,393,424	.....	.....(18,775)	.....	.....	.....6.125	5.730	AO.....	81,463	385,875	04/17/2015.	04/15/2025.
92343V	BR	4	Verizon Communications Inc Sr Nt.....	.....	..	.....1	2.A FE.....	4,347,040	112.684	4,507,364	4,000,000	4,111,592	.....	.....(38,415)	.....	.....	.....5.150	4.049	MS.....	60,656	206,000	02/07/2014.	09/15/2023.
92343V	BT	0	Verizon Communications Inc Sr Nt.....	.....	..	.....1	2.A FE.....	43,628,086	160.736	59,472,431	37,000,000	42,910,892	.....	.....(132,151)	.....	.....	.....6.550	5.328	MS.....	713,586	2,423,500	08/30/2018.	09/15/2043.
92343V	CK	8	Verizon Communications Inc Sr Nt.....	.....	..	.....1	2.A FE.....	16,641,498	135.144	22,704,142	16,800,000	16,648,347	.....	.....2,882	.....	.....	.....4.862	4.924	FA.....	294,961	816,816	12/20/2018.	08/21/2046.

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)			Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized												Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description			Code																			
92343V	CM	4	Verizon Communications Inc Sr Nt.....			1	2.A FE.....	1,144,422	140.055	1,260,494	900,000	1,140,271		(3,584)			5.012	3.631	FA.....	16,289	45,108	10/29/2019.	08/21/2054.
92343V	CX	0	Verizon Communications Inc Sr Nt.....			1	2.A FE.....	8,431,290	130.408	9,128,574	7,000,000	8,399,317		(29,864)			4.522	3.402	MS.....	93,203	316,540	12/03/2019.	09/15/2048.
92553P	AT	9	Viacom Inc Sr Nt.....			1	2.B FE.....	11,523,936	108.868	12,193,205	11,200,000	11,307,637		(38,061)			4.250	3.865	MS.....	158,667	476,000	08/27/2014.	09/01/2023.
92553P	AX	0	Viacom Inc Sr Nt.....			1	2.B FE.....	8,076,640	109.315	8,745,160	8,000,000	8,028,319		(8,067)			3.875	3.758	AO.....	77,500	310,000	04/14/2014.	04/01/2024.
927804	FA	7	Virginia Elec & Pwr Co Sr Nt Ser B.....			1	2.A FE.....	4,029,200	145.238	5,809,500	4,000,000	4,021,638		(871)			6.000	5.945	JJ.....	110,667	240,000	01/27/2009.	01/15/2036.
927804	FP	4	Virginia Elec & Pwr Co Sr Nt.....			1	2.A FE.....	5,497,360	135.215	7,436,809	5,500,000	5,497,719		56			4.650	4.653	FA.....	96,617	255,750	08/12/2013.	08/15/2043.
92826C	AD	4	Visa Inc Sr Nt.....			1	1.D FE.....	3,487,190	112.185	3,926,458	3,500,000	3,493,152		1,258			3.150	3.193	JD.....	5,206	110,250	12/09/2015.	12/14/2025.
92826C	AE	2	Visa Inc Sr Nt.....			1	1.D FE.....	11,435,380	129.979	14,297,734	11,000,000	11,364,390		(18,551)			4.150	3.849	JD.....	21,557	456,500	12/07/2016.	12/14/2035.
92826C	AF	9	Visa Inc Sr Nt.....			1	1.D FE.....	26,280,200	136.974	34,243,450	25,000,000	26,159,218		(27,478)			4.300	4.001	JD.....	50,764	1,075,000	03/28/2016.	12/14/2045.
92840V	AA	0	Vistra Operations Co LLC Sr Nt.....			1	3.A FE.....	5,312,500	104.220	5,445,495	5,225,000	5,294,867		(17,633)			5.500	4.957	MS.....	95,792	143,688	04/02/2020.	09/01/2026.
92840V	AB	8	Vistra Operations Co LLC Sr Nt.....			1	3.A FE.....	1,917,825	106.364	1,935,825	1,820,000	1,904,448		(13,377)			5.625	3.837	FA.....	38,675	51,188	07/09/2020.	02/15/2027.
92840V	AF	9	Vistra Operations Co LLC Sr Nt.....			1	3.A FE.....	110,534	106.000	111,300	105,000	110,114		(420)			5.000	3.363	JJ.....	2,202		09/17/2020.	07/31/2027.
92939U	AC	0	WEC Energy Group Inc Sr Nt.....			1	2.A FE.....	24,891,036	100.500	25,024,525	24,900,000	24,891,906		870			0.550	0.562	MS.....	39,563		09/14/2020.	09/15/2023.
92940P	AD	6	Westrock Company Sr Nt.....			1	2.B FE.....	37,070,152	123.520	42,737,989	34,600,000	36,842,212		(223,858)			4.900	3.913	MS.....	499,201	1,695,400	02/11/2020.	03/15/2029.
92940P	AE	4	Westrock Company Sr Nt.....			1	2.B FE.....	2,345,376	115.946	2,550,801	2,200,000	2,327,316		(15,707)			3.900	2.997	JD.....	7,150	85,800	10/29/2019.	06/01/2028.
92940P	AF	1	Westrock Company Sr Nt.....			1	2.B FE.....	1,545,516	120.787	1,691,024	1,400,000	1,534,459		(9,895)			4.200	3.172	JD.....	4,900	58,800	11/14/2019.	06/01/2032.
931142	CB	7	Wal-Mart Stores Inc Bd.....				1.C FE.....	10,230,770	145.601	16,016,066	11,000,000	10,440,285		23,807			5.250	5.769	MS.....	192,500	577,500	04/23/2009.	09/01/2035.
931142	CM	3	Wal-Mart Stores Inc Sr Nt.....				1.C FE.....	6,979,210	159.478	11,163,460	7,000,000	6,983,850		510			6.200	6.222	AO.....	91,622	434,000	04/08/2008.	04/15/2038.
931142	DB	6	Wal-Mart Stores Inc Sr Nt.....				1.C FE.....	10,185,400	153.041	15,304,140	10,000,000	10,154,112		(4,063)			5.625	5.498	AO.....	118,750	562,500	04/21/2011.	04/15/2041.
931142	DK	6	Wal-Mart Stores Inc Sr Nt.....				1.C FE.....	6,515,820	136.825	8,209,500	6,000,000	6,448,125		(11,550)			4.750	4.235	AO.....	70,458	285,000	05/20/2014.	10/02/2043.
931142	EE	9	Wal-Mart Stores Inc Sr Nt.....			1	1.C FE.....	3,987,760	117.785	4,711,408	4,000,000	3,990,422		1,091			3.700	3.737	JD.....	2,056	148,000	06/20/2018.	06/26/2028.
931427	AQ	1	Walgreens Boots Alliance Sr Nt.....	LS		1	2.B FE.....	4,987,400	110.600	5,530,010	5,000,000	4,992,642		1,215			3.450	3.480	JD.....	14,375	172,500	05/26/2016.	06/01/2026.
939653	A*	2	Washington Real Estate Sr Nt.....				2.B Z.....	25,000,000	98.135	24,533,794	25,000,000	25,000,000					3.440	3.440	JJ.....	33,444		12/17/2020.	12/29/2030.
940663	AA	5	Washington University Nt.....			1	1.B FE.....	7,500,000	114.998	8,624,828	7,500,000	7,500,000					3.790	3.790	AO.....	60,008	284,250	04/22/2015.	10/15/2055.
941053	AH	3	Waste Connections Inc Sr Nt.....			1	2.A FE.....	43,744,305	119.064	51,792,884	43,500,000	43,702,965		(22,251)			4.250	4.178	JD.....	154,063	1,848,750	02/22/2019.	12/01/2028.
941053	AJ	9	Waste Connections Inc Sr Nt.....			1	2.A FE.....	19,434,645	114.065	22,242,597	19,500,000	19,444,428		5,647			3.500	3.540	MN.....	113,750	682,500	04/22/2019.	05/01/2029.
94106B	AA	9	Waste Connections Inc Sr Nt.....			1	2.A FE.....	26,547,611	107.636	28,577,385	26,550,000	26,547,903		292			2.600	2.601	FA.....	287,625	360,490	01/21/2020.	02/01/2030.
94106B	AB	7	Waste Connections Inc Sr Nt.....			1	2.A FE.....	4,729,200	108.555	5,210,659	4,800,000	4,730,421		1,221			3.050	3.126	AO.....	36,600	80,520	03/04/2020.	04/01/2050.
94106L	AV	1	Waste Management Inc Co Gtd Nt.....			1	2.A FE.....	23,434,430	149.521	28,408,933	19,000,000	22,865,398		(127,425)			6.125	4.514	MN.....	100,212	1,163,750	11/20/2018.	11/30/2039.
94106L	BC	2	Waste Management Inc Sr Nt.....			1	2.A FE.....	50,385,695	125.431	64,220,672	51,200,000	50,447,972		16,168			4.100	4.194	MS.....	699,733	2,099,200	10/24/2018.	03/01/2045.
94106L	BE	8	Waste Management Inc Sr Nt.....			1	2.A FE.....	10,973,300	112.902	12,983,753	11,500,000	11,076,744		53,105			3.150	3.763	MN.....	46,288	362,250	01/08/2019.	11/15/2027.
948741	AH	6	Weingarten Realty Inv Sr Nt.....			1	2.B FE.....	6,496,395	103.161	6,705,485	6,500,000	6,499,345		419			3.375	3.382	MS.....	64,594	219,375	10/03/2012.	10/15/2022.
948741	AJ	2	Weingarten Realty Inv Sr Nt.....			1	2.B FE.....	19,905,600	103.644	20,728,820	20,000,000	19,975,656		10,066			3.500	3.556	AO.....	147,778	700,000	03/19/2013.	04/15/2023.
948741	AL	7	Weingarten Realty Inv Sr Nt.....			1	2.B FE.....	16,993,200	107.318	18,243,992	17,000,000	16,991,792		1,323			3.850	3.860	JD.....	54,542	654,500	08/02/2016.	06/01/2025.
948741	AM	5	Weingarten Realty Inv Sr Nt.....			1	2.B FE.....	7,938,243	106.136	8,400,696	7,915,000	7,942,377		(4,411)			3.250	3.182	FA.....	97,179	257,238	11/05/2019.	08/15/2026.
94974B	GL	8	Wells Fargo & Co Sub Nt.....				2.B FE.....	2,732,800	117.178	2,929,440	2,500,000	2,700,958		(27,383)			4.300	2.943	JJ.....	47,479	107,500	10/29/2019.	07/22/2027.
94974B	GQ	7	Wells Fargo & Co Sub Nt.....				2.B FE.....	25,305,690	133.191	33,963,578	25,500,000	25,322,283		3,574			4.900	4.949	MN.....	152,717	1,249,500	11/09/2015.	11/17/2045.
94974B	GT	1	Wells Fargo & Co MT Sub Nt.....				2.B FE.....	17,579,584	125.183	22,032,261	17,600,000	17,581,244		394			4.400	4.407	JD.....	36,569	774,400	06/07/2016.	06/14/2046.
95709T	AP	5	Westar Energy Inc 1st Mtg Bd.....			1	1.F FE.....	21,914,640	110.279	24,261,358	22,000,000	21,944,209		7,976			3.100	3.145	AO.....	170,500	682,000	02/27/2017.	04/01/2027.
96145D	AH	8	Westrock Co Sr Nt.....			1	2.B FE.....	31,450,140	115.949	36,523,872	31,500,000	31,459,615		4,756			4.000	4.021	MS.....	371,000	1,260,000	02/20/2019.	03/15/2028.

SCHEDULE D - PART 1

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

1	2					Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates				
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22			
						F	o	r																		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Rate Used to Obtain Fair Value	Fair Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification			Description	Code	n	Bond CHAR			Actual Cost		Fair Value	Par Value	Book/Adjusted Carrying Value					Rate of										
96188#	AA	6	WETT Holdings LLC Sr Sec Nt.....			1	2	B PL.....	10,400,000	108.354	11,268,835	10,400,000	10,400,000					4.310		4.334	MJSD.....		1,245	448,240		12/18/2014.	12/18/2024.	
963320	AR	7	Whirlpool Corp Sr Nt.....			1	2	B FE.....	17,235,652	109.767	18,221,256	16,600,000	16,862,732			(77,652)		4.000		3.466	MS.....		221,333	664,000		02/16/2016.	03/01/2024.	
963320	AW	6	Whirlpool Corp Sr Nt.....	LS		1	2	B FE.....	5,262,272	121.942	5,731,283	4,700,000	5,200,308			(54,585)		4.750		3.214	FA.....		77,517	223,250		11/14/2019.	02/26/2029.	
96949L	AC	9	Williams Partners LP Sr Nt.....			1	2	B FE.....	7,933,440	123.596	9,269,670	7,500,000	7,917,616			(9,271)		5.100		4.709	MS.....		112,625	382,500		10/29/2019.	09/15/2045.	
96949L	AD	7	Williams Partners LP Sr Nt.....			1	2	B FE.....	312,930	114.104	348,016	305,000	311,844			(976)		3.750		3.347	JD.....		508	11,438		11/14/2019.	06/15/2027.	
96949L	AE	5	Williams Partners LP Sr Nt.....			1	2	B FE.....	18,334,030	122.916	22,370,694	18,200,000	18,332,831			(2,633)		4.850		4.800	MS.....		294,233	882,700		10/29/2019.	03/01/2048.	
96950F	AF	1	Williams Partners LP Sr Nt.....			1	2	B FE.....	28,328,911	132.994	36,041,347	27,100,000	28,229,806			(33,977)		6.300		5.923	AO.....		360,430	1,707,300		09/07/2017.	04/15/2040.	
96950F	AK	0	Williams Partners LP Sr Nt.....			1	2	B FE.....	2,147,660	130.492	2,609,842	2,000,000	2,136,660			(3,146)		5.800		5.276	MN.....		14,822	116,000		03/02/2017.	11/15/2043.	
976656	CG	1	Wisconsin Electric Power Co Sr Nt.....			1	1	G FE.....	3,975,040	124.055	4,962,188	4,000,000	3,978,261			531		4.250		4.287	JD.....		14,167	170,000		05/12/2014.	06/01/2044.	
976657	AL	0	Wisconsin Energy Corp Sr Nt.....			1	2	A FE.....	860,647	111.462	936,279	840,000	850,719			(2,204)		3.550		3.240	JD.....		1,325	29,820		03/09/2016.	06/15/2025.	
976826	BK	2	Wisconsin Pwr & Lt Co Sr Nt.....			1	1	G FE.....	9,991,400	122.131	12,213,130	10,000,000	9,992,447			185		4.100		4.105	AO.....		86,556	410,000		10/06/2014.	10/15/2044.	
97786#	AP	7	Wolseley Cap Inc(Ferguson plc) Sr Unsec.....			2	A	FE.....	20,000,000	109.836	21,967,300	20,000,000	20,000,000					3.510		3.510	MN.....		60,450	702,000		11/30/2017.	11/30/2026.	
98212B	AL	7	WPX Energy Inc Sr Nt.....			1	3	C FE.....	2,512,500	106.000	2,650,000	2,500,000	2,511,205			(1,295)		4.500		4.425	JJ.....		51,875	57,813		01/07/2020.	01/15/2030.	
98389B	AR	1	Xcel Energy Inc Sr Nt.....			1	2	A FE.....	9,061,650	109.918	9,892,611	9,000,000	9,031,898			(6,627)		3.300		3.213	JD.....		24,750	297,000		03/03/2016.	06/01/2025.	
98389B	AZ	3	Xcel Energy Inc Sr Nt.....			1	2	A FE.....	1,498,590	100.284	1,504,257	1,500,000	1,498,714			124		0.500		0.531	AO.....		2,000			09/22/2020.	10/15/2023.	
988498	AL	5	Yum Brands Inc Sr Nt.....			1	4	A FE.....	4,224,275	109.650	4,572,405	4,170,000	4,218,586			(4,452)		4.750		4.587	JJ.....		91,335	167,263		09/19/2019.	01/15/2030.	
988498	AN	1	Yum Brands Inc Sr Nt.....			1	4	A FE.....	5,000,000	101.083	5,054,150	5,000,000	5,000,000					3.625		3.625	MS.....		48,333			09/09/2020.	03/15/2031.	
98877D	AC	9	ZF NA Capital Sr Nt.....			1	3	A FE.....	8,385,688	107.761	8,782,522	8,150,000	8,297,659			(30,570)		4.750		4.286	AO.....		66,672	387,125		02/14/2018.	04/29/2025.	
98934K	AB	6	Zeneca Wilmington Gtd Deb.....			2	A	FE.....	593,395	117.807	589,034	500,000	520,435			(6,419)		7.000		5.442	MN.....		4,472	35,000		02/25/2004.	11/15/2023.	
98956P	AT	9	Zimmer Hldgs Inc Sr Nt.....			1	2	B FE.....	14,187,830	113.238	14,268,013	12,600,000	14,180,431			(7,399)		3.550		2.014	MS.....		125,493			12/14/2020.	03/20/2030.	
98978V	AB	9	Zoetis Inc Sr Nt.....			1	2	B FE.....	1,233,519	105.189	1,226,500	1,166,000	1,225,070			(8,449)		3.250		0.473	FA.....		15,790			10/01/2020.	02/01/2023.	
98978V	AL	7	Zoetis Inc Sr Nt.....			2	2	B FE.....	12,923,610	111.899	14,546,831	13,000,000	12,946,303			7,136		3.000		3.069	MS.....		118,083	390,000		10/16/2017.	09/12/2027.	
98978V	AM	5	Zoetis Inc Sr Nt.....			1	2	B FE.....	19,932,120	124.380	24,876,000	20,000,000	19,936,520			1,312		3.950		3.969	MS.....		239,194	790,000		10/17/2017.	09/12/2047.	
PPEG1A	Y7	3	Nighthawk Solar Funding LLC Sr Nt.....			2	C	Z.....	23,221,000	100.000	23,221,000	23,221,000	23,221,000					3.330		3.343	MJSD.....		96,657			11/18/2020.	09/30/2044.	
008916	AC	2	Agrium Inc Sr Nt.....			1	2	B FE.....	4,070,528	133.824	4,710,605	3,520,000	3,786,366			(34,970)		7.800		6.284	FA.....		114,400	274,560		03/02/2010.	02/01/2027.	
067901	AH	1	Barrick Gold Corp Sr Nt.....			1	2	B FE.....	12,477,544	137.932	17,241,538	12,500,000	12,481,761			459		5.250		5.261	AO.....		164,063	656,250		06/14/2012.	04/01/2042.	
136375	CD	2	Canadian Natl RR Co Sr Nt.....			1	1	F FE.....	16,816,400	108.061	18,370,336	17,000,000	16,922,093			18,608		2.950		3.076	MN.....		55,722	501,500		11/04/2014.	11/21/2024.	
136385	AG	6	Canadian Natural Resources Sr Nt.....		A	2	B	FE.....	2,225,020	125.916	2,518,326	2,000,000	2,193,587			(9,367)		5.850		4.891	FA.....		48,750	117,000		05/24/2017.	02/01/2035.	
136385	AL	5	Canadian Natural Resources Sr Nt.....		A	2	B	FE.....	9,569,680	134.285	10,742,768	8,000,000	9,430,863			(53,068)		6.250		4.720	MS.....		147,222	500,000		04/05/2018.	03/15/2038.	
136385	AX	9	Canadian Natural Resources Sr Nt.....		A	1	2	B FE.....	55,103,087	112.205	61,993,097	55,250,000	55,185,247			5,097		3.850		3.865	JD.....		177,260	2,127,125		11/14/2019.	06/01/2027.	
136385	AY	7	Canadian Natural Resources Sr Nt.....		A	1	2	B FE.....	6,623,387	127.006	8,255,410	6,500,000	6,616,904			(2,237)		4.950		4.828	JD.....		26,813	321,750		04/25/2018.	06/01/2047.	
13645R	AP	9	Canadian Pacific Railway Sr Nt.....			1	2	A FE.....	11,205,110	104.137	11,455,070	11,000,000	11,025,671			(23,697)		4.500		4.268	JJ.....		228,250	495,000		01/10/2012.	01/15/2022.	
13645R	AQ	7	Canadian Pacific Railway Sr Nt.....			1	2	A FE.....	6,830,880	145.301	10,171,091	7,000,000	6,856,256			3,376		5.750		5.922	JJ.....		185,597	402,500		11/28/2011.	01/15/2042.	
13645R	AY	0	Canadian Pacific Railway Sr Nt.....		A	1	2	A FE.....	24,977,000	117.349	29,337,125	25,000,000	24,982,504			1,991		4.000		4.011	JD.....		83,333	1,000,000		05/14/2018.	06/01/2028.	
448055	AD	5	Husky Energy Inc Sr Nt.....			1	2	B FE.....	35,312,631	126.291	39,044,095	30,916,000	34,692,511			(139,129)		6.800		5.644	MS.....		619,007	2,102,288		04/06/2018.	09/15/2037.	
67077M	AD	0	Nutrien Ltd Sr Nt.....		A	1	2	B FE.....	2,372,410	108.015	2,700,383	2,500,000	2,418,352			17,408		3.000		3.841	AO.....		18,750	75,000		04/10/2018.	04/01/2025.	
67077M	AG	3	Nutrien Ltd Sr Nt.....		A	1	2	B FE.....	8,741,939	137.730	11,156,090	8,100,000	8,697,650			(17,165)		5.625		5.034	JD.....		37,969	455,625		04/10/2018.	12/01/2040.	
67077M	AJ	7	Nutrien Ltd Sr Nt.....		A	1	2	B FE.....	627,276	104.004	624,022	600,000	622,844			(4,432)		3.150		0.592	AO.....		4,725			10/02/2020.	10/01/2022.	
67077M	AK	4	Nutrien Ltd Sr Nt.....		A	1	2	B FE.....	267,518	106.328	265,821	250,000	264,642			(2,876)		3.500		0.767	JD.....		729	4,375		07/23/2020.	06/01/2023.	

SCHEDULE D - PART 1

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

E10.40

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
683715	AB	2	Open Text Corp Sr Nt.....	.....	A	1	3.B FE.....	1,965,600	...103.875	1,963,238	1,890,000	1,957,222	.....	.....(8,378)	.....	.....	.....5.875	5.115	JD.....	9,253	111,038	03/09/2020.	06/01/2026.
683715	AC	0	Open Text Corp Sr Nt.....	.....	A	1	3.B FE.....	8,225,900	...104.000	8,569,600	8,240,000	8,227,201	.....	.....1,301	.....	.....	.....3.875	3.900	FA.....	120,624	156,989	03/02/2020.	02/15/2028.
775109	AY	7	Rogers Communications Inc Sr Nt.....	.....	A	1	2.A FE.....	3,101,160	...109.349	3,280,467	3,000,000	3,033,639	.....	.....(11,428)	.....	.....	.....4.100	3.667	AO.....	30,750	123,000	06/17/2014.	10/01/2023.
775109	AZ	4	Rogers Communications Inc Sr Nt.....	.....	A	1	2.A FE.....	8,197,200	...141.077	10,580,760	7,500,000	8,112,183	.....	.....(14,522)	.....	.....	.....5.450	4.853	AO.....	102,188	408,750	04/14/2014.	10/01/2043.
775109	BB	6	Rogers Communications Inc Sr Nt.....	.....	A	1	2.A FE.....	10,915,410	...137.097	15,080,659	11,000,000	10,925,367	.....	.....1,668	.....	.....	.....5.000	5.050	MS.....	161,944	550,000	03/03/2014.	03/15/2044.
775109	BE	0	Rogers Communications Inc Sr Nt.....	.....	A	1	2.A FE.....	10,127,600	...113.208	11,320,790	10,000,000	10,076,448	.....	.....(13,926)	.....	.....	.....3.625	3.456	JD.....	16,111	362,500	02/09/2017.	12/15/2025.
775109	BF	7	Rogers Communications Inc Sr Nt.....	.....	A	2	2.A FE.....	28,733,440	...110.552	33,718,452	30,500,000	29,382,610	.....	.....168,253	.....	.....	.....2.900	3.598	MN.....	113,019	884,500	12/02/2016.	11/15/2026.
867224	AA	5	Suncor Energy Inc Sr Nt.....	.....	A	1	2.A FE.....	501,090	...110.318	551,592	500,000	500,665	.....	.....(162)	.....	.....	.....3.600	3.562	JD.....	1,500	18,000	02/28/2018.	12/01/2024.
867224	AB	3	Suncor Energy Inc Sr Nt.....	.....	A	.....	2.A FE.....	26,413,585	...111.946	30,785,233	27,500,000	26,467,815	.....	.....20,340	.....	.....	.....4.000	4.235	MN.....	140,556	1,100,000	04/30/2018.	11/15/2047.
867229	AD	8	Suncor Energy Inc Sr Nt.....	.....	A	.....	2.A FE.....	1,297,130	...130.403	1,304,025	1,000,000	1,279,159	.....	.....(15,453)	.....	.....	.....5.950	3.413	JD.....	4,958	59,500	10/29/2019.	12/01/2034.
893526	DJ	9	TransCanada Pipelines Ltd Sr Nt.....	.....	A	.....	2.A FE.....	1,027,968	...137.521	1,100,166	800,000	1,019,772	.....	.....(7,341)	.....	.....	.....6.100	4.044	JD.....	4,067	48,800	11/14/2019.	06/01/2040.
89352H	AD	1	TransCanada Pipelines Ltd Sr Nt.....	.....	..	.....1	2.A FE.....	9,860,760	...139.242	12,531,780	9,000,000	9,677,508	.....	.....(24,090)	.....	.....	.....6.200	5.507	AO.....	117,800	558,000	06/14/2011.	10/15/2037.
89352H	AL	3	TransCanada Pipelines Ltd Nt.....	.....	A	1	2.A FE.....	8,667,200	...124.768	9,981,408	8,000,000	8,582,989	.....	.....(14,488)	.....	.....	.....5.000	4.486	AO.....	83,333	400,000	05/22/2014.	10/16/2043.
89352H	AM	1	TransCanada Pipelines Ltd Sr Nt.....	.....	A	2	2.A FE.....	3,860,972	...122.202	4,154,882	3,400,000	3,831,717	.....	.....(26,201)	.....	.....	.....4.625	3.402	MS.....	52,417	157,250	11/14/2019.	03/01/2034.
89352H	AW	9	TransCanada Pipelines Ltd Sr Nt.....	.....	A	1	2.A FE.....	41,785,133	...118.115	49,608,216	42,000,000	41,827,994	.....	.....19,187	.....	.....	.....4.250	4.315	MN.....	228,083	1,785,000	12/13/2018.	05/15/2028.
89352H	AY	5	TransCanada Pipelines Ltd Sr Nt.....	.....	A	1	2.A FE.....	4,138,236	...129.311	4,655,203	3,600,000	4,126,168	.....	.....(10,787)	.....	.....	.....4.875	3.984	MN.....	22,425	175,500	11/14/2019.	05/15/2048.
89352H	AZ	2	TransCanada Pipelines Ltd Sr Nt.....	.....	A	2	2.A FE.....	8,975,520	...133.818	12,043,593	9,000,000	8,975,966	.....	.....360	.....	.....	.....5.100	5.118	MS.....	135,150	459,000	10/10/2018.	03/15/2049.
98417E	AC	4	Xstrata Finance Canada Gtd Nt.....	.....	LS	1	2.A FE.....	9,677,900	...137.458	13,745,800	10,000,000	9,744,866	.....	.....7,617	.....	.....	.....6.900	7.163	MN.....	88,167	690,000	04/14/2008.	11/15/2037.
98417E	AK	6	Xstrata Finance Canada Sr Nt.....	.....	..	.....1	2.A FE.....	5,367,973	...103.993	5,200,665	5,001,000	5,041,449	.....	.....(44,878)	.....	.....	.....4.950	3.994	MN.....	31,631	247,550	08/06/2012.	11/15/2021.
C9716#	AK	5	Waste Connections Inc. Sr Nt Ser 2017A T.....	.....	A	.....	2.A.....	25,000,000	...108.903	27,225,871	25,000,000	25,000,000	.....	.....	.....	.....	.....3.490	3.490	AO.....	172,076	872,500	04/20/2017.	04/20/2027.
000000	00	0	Transurban Queensland Finance Euro MTN.....	.....	D	1	2.B FE.....	14,757,194	...110.500	17,133,025	15,505,000	14,899,446	.....	.....66,887	.....	.....	.....4.500	5.149	AO.....	139,545	697,725	11/27/2018.	04/19/2028.
00913R	AD	8	Air Liquide Fin Sr Nt.....	.....	D	1	1.G FE.....	15,441,410	...108.947	16,886,801	15,500,000	15,464,607	.....	.....5,672	.....	.....	.....2.500	2.543	MS.....	101,181	387,500	09/22/2016.	09/27/2026.
00913R	AE	6	Air Liquide Fin Sr Nt.....	.....	D	1	1.G FE.....	12,247,150	...121.694	14,603,268	12,000,000	12,225,449	.....	.....(5,427)	.....	.....	.....3.500	3.390	MS.....	109,667	420,000	10/03/2016.	09/27/2046.
00973R	AC	7	Aker BP ASA Sr Nt.....	.....	D	1	3.A FE.....	20,891,700	...103.591	21,184,339	20,450,000	20,667,034	.....	.....(89,052)	.....	.....	.....5.875	5.366	MS.....	303,697	1,201,438	05/30/2018.	03/31/2025.
00973R	AD	5	Aker BP ASA Sr Nt.....	.....	D	1	2.C FE.....	7,915,325	...103.459	8,142,208	7,870,000	7,902,415	.....	.....(8,489)	.....	.....	.....4.750	4.619	JD.....	16,614	373,825	06/12/2019.	06/15/2024.
00973R	AE	3	Aker BP ASA Nt.....	.....	D	1	2.C FE.....	5,891,822	...104.949	6,191,985	5,900,000	5,893,301	.....	.....1,479	.....	.....	.....3.000	3.030	JJ.....	81,617	88,500	01/17/2020.	01/15/2025.
00973R	AF	0	Aker BP ASA Nt.....	.....	D	1	2.C FE.....	31,339,165	...105.031	32,927,187	31,350,000	31,339,964	.....	.....799	.....	.....	.....3.750	3.754	JJ.....	542,094	587,813	01/10/2020.	01/15/2030.
046353	AM	0	AstraZeneca PLC Nt.....	.....	D	1	2.A FE.....	4,930,100	...134.245	6,712,225	5,000,000	4,936,538	.....	.....1,373	.....	.....	.....4.375	4.460	MN.....	27,344	218,750	11/10/2015.	11/16/2045.
046353	AR	9	AstraZeneca PLC Sr Nt.....	.....	D	1	2.A FE.....	1,633,440	...107.719	1,615,791	1,500,000	1,615,411	.....	.....(18,029)	.....	.....	.....3.500	0.455	FA.....	19,542	26,250	08/05/2020.	08/17/2023.
046353	AT	5	AstraZeneca PLC Sr Nt.....	.....	D	1	2.A FE.....	5,975,400	...119.156	7,149,366	6,000,000	5,980,005	.....	.....2,065	.....	.....	.....4.000	4.049	JJ.....	109,333	240,000	08/14/2018.	01/17/2029.
05279#	AF	6	Autoliv ASP Inc Sr Nt Ser B.....	.....	D	1	2.B FE.....	11,000,000	...100.710	11,078,104	11,000,000	11,000,000	.....	.....	.....	.....	.....3.510	3.510	AO.....	72,930	408,558	04/23/2014.	04/23/2021.
05541V	AE	6	BG Energy Cap PLC Co Gtd Nt.....	.....	C	1	1.E FE.....	5,952,600	...102.666	6,159,984	6,000,000	5,995,553	.....	.....5,474	.....	.....	.....4.000	4.097	AO.....	50,667	240,000	10/06/2011.	10/15/2021.
055451	AV	0	BHP Billiton Fin USA Ltd Sr Nt.....	.....	D	1	1.F FE.....	27,096,500	...147.093	36,773,175	25,000,000	26,831,147	.....	.....(45,680)	.....	.....	.....5.000	4.483	MS.....	315,972	1,250,000	05/21/2014.	09/30/2043.
05565Q	CJ	5	BP Capital Markets PLC Nt.....	.....	C	1	1.F FE.....	5,000,000	...109.501	5,475,050	5,000,000	5,000,000	.....	.....	.....	.....	.....3.994	3.994	MS.....	52,699	199,700	09/23/2013.	09/26/2023.
05565Q	CZ	9	BP Capital Markets PLC Sr Nt.....	.....	C	1	1.F FE.....	3,000,000	...103.270	3,098,112	3,000,000	3,000,000	.....	.....	.....	.....	.....3.062	3.062	MS.....	26,537	91,860	03/12/2015.	03/17/2022.
05565Q	DH	8	BP Capital Markets PLC Nt.....	.....	D	.....	1.F FE.....	13,373,290	...116.214	15,107,794	13,000,000	13,269,859	.....	.....(29,295)	.....	.....	.....3.723	3.421	MN.....	44,366	483,990	04/18/2017.	11/28/2028.
05565Q	DN	5	BP Capital Markets PLC Nt.....	.....	D	.....	1.F FE.....	3,579,894	...112.283	3,817,622	3,400,000	3,555,423	.....	.....(20,978)	.....	.....	.....3.279	2.534	MS.....	31,588	111,486	10/29/2019.	09/19/2027.
05567H	DC	7	BNP Paribas SIFMA MT Nt.....	.....	C	.....	1.D FE.....	10,000,000	...134.940	13,494,000	10,000,000	10,000,000	.....	.....	.....	.....	.....9.859	7.381	MJSD.	49,297	827,094	12/12/2007.	12/13/2027.
05578A	AJ	7	BPCE SA Sr Nt.....	.....	D	.....	1.E FE.....	12,859,730	...110.561	14,372,943	13,000,000	12,896,645	.....	.....12,829	.....	.....	.....3.250	3.378	JJ.....	199,514	422,500	01/08/2018.	01/11/2028.
05578Q	AD	5	BPCE SA Sub Nt.....	.....	D	.....	2.B FE.....	17,258,715	...113.041	19,782,193	17,500,000	17,360,651	.....	.....29,391	.....	.....	.....4.500	4.711	MS.....	231,875	787,500	08/15/2018.	03/15/2025.

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					F	Bond			Rate Used	Fair Value			Unrealized	Current Year's	Current Year's	Total Foreign	Rate of	Effective	When	Admitted	Amount Rec.	Acquired	Stated
CUSIP Identification			Description	Code	oreign	CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	to Obtain Fair Value		Par Value	Book/Adjusted Carrying Value	(Decrease)	(Amortization) / Accretion	Temporary Impairment Recognized	Exchange Change in B./A.C.V.		Rate of	Paid	Amount Due & Accrued	During Year		Contractual Maturity Date
05578Q	AE	3	BPCE SA Sub Nt.....	.....	D	.....	2.A FE.....	6,391,200	117.599	7,055,952	6,000,000	6,260,063	.....	.....(43,855)	.....	.....	.....4.875	3.952	AO.....	73,125	292,500	11/15/2017.	04/01/2026.
05581K	AC	5	BNP Paribas Sub Nt.....	.....	D	.....	2.A FE.....	5,322,990	116.444	5,414,655	4,650,000	5,292,712	.....	.....(30,278)	.....	.....	.....4.625	2.224	MS.....	64,519	34,688	09/11/2020.	03/13/2027.
05583J	AE	2	BPCE SA Sr Nt.....	.....	D	.....	1.G FE.....	15,540,426	119.366	19,098,560	16,000,000	15,624,589	.....	.....39,218	.....	.....	.....4.625	4.996	MS.....	224,056	740,000	10/22/2018.	09/12/2028.
067316	AD	1	Bacardi LTD Sr Nt.....	.....	D	1	2.C FE.....	31,792,492	105.949	33,638,744	31,750,000	31,774,975	.....	.....(4,137)	.....	.....	.....2.750	2.735	JJ.....	402,608	873,125	09/07/2016.	07/15/2026.
067316	AF	6	Bacardi LTD Sr Nt.....	.....	D	1	2.C FE.....	27,147,298	118.630	31,199,637	26,300,000	27,015,340	.....	.....(84,257)	.....	.....	.....4.700	4.254	MN.....	157,946	1,236,100	05/29/2019.	05/15/2028.
067316	AH	2	Bacardi LTD Sr Nt.....	.....	D	1	2.C FE.....	23,093,876	138.716	26,772,111	19,300,000	23,022,312	.....	.....(69,243)	.....	.....	.....5.300	4.103	MN.....	130,704	1,022,900	02/06/2020.	05/15/2048.
09659W	2C	7	BNP Paribas Sr Nt.....	LS..	D	.....	1.G FE.....	9,926,600	112.080	11,208,040	10,000,000	9,946,822	.....	.....6,716	.....	.....	.....3.500	3.588	MN.....	43,750	350,000	11/09/2017.	11/16/2027.
09659W	2F	0	BNP Paribas Sr Nt.....	.....	D	.....	1.G FE.....	11,984,532	118.507	14,280,094	12,050,000	11,997,607	.....	.....5,658	.....	.....	.....4.400	4.468	FA.....	201,771	530,200	08/08/2018.	08/14/2028.
09659W	2K	9	BNP Paribas Sr Nt.....	.....	D	2	1.G FE.....	10,175,022	109.123	10,803,157	9,900,000	10,154,433	.....	.....(20,589)	.....	.....	.....3.052	2.729	JJ.....	141,002	151,074	02/25/2010.	01/13/2031.
11042T	AA	1	British Airways Plc EETC.....	.....	C	.....	1.F FE.....	6,511,191	101.013	6,577,142	6,511,191	6,511,191	.....	.....	.....	.....	.....3.800	3.818	MJSD.	7,560	247,425	03/14/2018.	09/20/2031.
184494	A*	3	Cleanaway Waste Management Ltd Sr Nt.....	.....	D	2	2.B FE.....	14,000,000	104.475	14,626,501	14,000,000	14,000,000	.....	.....	.....	.....	.....2.820	2.820	FA.....	153,533	197,400	02/11/2020.	02/11/2028.
21684A	AB	2	Rabobank Nederland Sub Nt.....	.....	D	.....	2.A FE.....	4,827,089	149.047	5,961,892	4,000,000	4,762,366	.....	.....(19,415)	.....	.....	.....5.750	4.409	JD.....	19,167	230,000	09/07/2017.	12/01/2043.
21685W	DF	1	Rabobank Nederland Sub Nt.....	.....	D	.....	2.A FE.....	531,740	106.164	530,821	500,000	525,646	.....	.....(6,094)	.....	.....	.....3.950	1.145	MN.....	2,853	9,875	07/17/2020.	11/09/2022.
225313	AM	7	Credit Agricole SA Sub Nt.....	.....	D	.....	2.A FE.....	50,038,214	109.721	54,202,372	49,400,000	49,990,216	.....	.....(47,998)	.....	.....	.....3.250	3.096	JJ.....	744,774	802,750	02/25/2020.	01/14/2030.
225401	AB	4	Credit Suisse Group Sr Nt.....	.....	D	1	2.A FE.....	14,612,582	103.031	14,527,343	14,100,000	14,488,190	.....	.....(124,392)	.....	.....	.....3.574	0.862	JJ.....	240,768	.....	09/11/2020.	01/09/2023.
225401	AF	5	Credit Suisse Group Sr Nt.....	.....	D	1	2.A FE.....	28,498,920	113.260	32,845,429	29,000,000	28,606,089	.....	.....40,455	.....	.....	.....3.869	4.068	JJ.....	526,721	1,122,010	04/11/2018.	01/12/2029.
23636T	AD	2	Danone SA Sr Nt.....	.....	D	2	2.A FE.....	6,283,231	105.225	6,268,540	5,957,250	6,270,676	.....	.....(12,555)	.....	.....	.....2.589	0.598	MN.....	25,277	.....	11/19/2020.	11/02/2023.
23636T	AE	0	Danone SA Sr Nt.....	.....	D	2	2.A FE.....	15,000,000	109.860	16,478,985	15,000,000	15,000,000	.....	.....	.....	.....	.....2.947	2.947	MN.....	72,447	442,050	10/26/2016.	11/02/2026.
251566	AA	3	Deutsche Telekom AG Sr Nt.....	.....	D	1	2.A FE.....	16,818,780	114.941	19,539,919	17,000,000	16,821,981	.....	.....3,201	.....	.....	.....3.625	3.684	JJ.....	273,889	308,125	01/13/2020.	01/21/2050.
25156P	AR	4	Deutsche Telekom Co Gtd Nt.....	.....	D	1	2.B FE.....	22,610,076	132.998	27,783,303	20,890,000	22,398,334	.....	.....(43,596)	.....	.....	.....4.875	4.346	MS.....	325,318	1,018,388	06/22/2016.	03/06/2042.
25156P	BA	0	Deutsche Telekom Nt.....	.....	D	1	2.B FE.....	37,952,500	112.431	42,723,818	38,000,000	37,969,266	.....	.....4,470	.....	.....	.....3.600	3.615	JJ.....	615,600	1,368,000	01/09/2017.	01/19/2027.
25156P	BB	8	Deutsche Telekom Sr Nt.....	.....	D	1	2.B FE.....	40,700,580	118.060	48,404,436	41,000,000	40,760,538	.....	.....26,443	.....	.....	.....4.375	4.468	JD.....	49,826	1,793,750	10/11/2020.	06/21/2028.
35177P	AX	5	France Telecom Sr Nt.....	.....	D	1	2.A FE.....	30,544,380	141.846	40,000,516	28,200,000	30,419,198	.....	.....(60,222)	.....	.....	.....5.375	4.778	JJ.....	707,350	1,515,750	10/25/2018.	01/13/2042.
377373	AH	8	Glaxosmithkline Cap Inc Nt.....	.....	D	1	1.F FE.....	45,659,739	115.251	53,073,039	46,050,000	45,720,877	.....	.....33,148	.....	.....	.....3.375	3.474	JD.....	129,516	1,554,188	03/21/2019.	06/01/2029.
377373	AL	9	Glaxosmithkline Cap Inc Sr Nt.....	.....	D	1	1.F FE.....	5,431,590	100.296	5,447,065	5,431,000	5,431,516	.....	.....(74)	.....	.....	.....0.534	0.529	AO.....	7,250	.....	09/29/2020.	10/01/2023.
40052V	AB	0	Grupo Bimbo SAB De CV Co Gtd Nt.....	.....	D	1	2.B FE.....	17,341,170	103.919	17,666,230	17,000,000	17,043,672	.....	.....(39,278)	.....	.....	.....4.500	4.251	JJ.....	331,500	765,000	02/07/2012.	01/25/2022.
40052V	AD	6	Grupo Bimbo SAB De CV Sr Nt.....	.....	C	1	2.B FE.....	7,856,400	125.334	10,026,752	8,000,000	7,872,449	.....	.....2,811	.....	.....	.....4.875	4.991	JD.....	4,333	390,000	06/24/2014.	06/27/2044.
40052V	AE	4	Grupo Bimbo SAB De CV Sr Nt.....	.....	D	1	2.B FE.....	14,966,400	124.188	18,628,200	15,000,000	14,968,141	.....	.....582	.....	.....	.....4.700	4.714	MN.....	99,875	705,000	11/07/2017.	11/10/2047.
404280	AQ	2	HSBC Holdings PLC Sr Nt.....	.....	D	.....	1.G FE.....	2,325,252	139.253	2,785,056	2,000,000	2,301,405	.....	.....(7,549)	.....	.....	.....5.250	4.225	MS.....	31,208	105,000	09/07/2017.	03/14/2044.
404280	BK	4	HSBC Holdings PLC Sr Nt Fix to Flt.....	.....	D	2	1.F FE.....	1,835,892	114.197	2,055,541	1,800,000	1,829,015	.....	.....(4,096)	.....	.....	.....4.041	3.747	MS.....	21,821	72,738	04/11/2019.	03/13/2028.
404280	BT	5	HSBC Holdings PLC Sr Nt.....	.....	C	2	1.F FE.....	3,710,980	118.305	4,140,682	3,500,000	3,677,358	.....	.....(20,204)	.....	.....	.....4.583	3.797	JD.....	5,347	160,405	04/17/2019.	06/19/2029.
404280	CC	1	HSBC Holdings PLC Sr Nt.....	.....	D	2	1.F FE.....	29,376,420	115.475	33,949,650	29,400,000	29,379,291	.....	.....1,786	.....	.....	.....3.973	3.982	MN.....	126,540	1,168,062	05/23/2019.	05/22/2030.
423012	AD	5	Heineken NV Sr Nt.....	.....	C	1	2.A FE.....	4,990,550	104.907	5,245,330	5,000,000	4,997,733	.....	.....966	.....	.....	.....2.750	2.771	AO.....	34,375	137,500	10/02/2012.	04/01/2023.
423012	AE	3	Heineken NV Sr Nt.....	.....	C	1	2.A FE.....	3,131,555	121.335	4,246,708	3,500,000	3,172,527	.....	.....8,534	.....	.....	.....4.000	4.691	AO.....	35,000	140,000	09/15/2015.	10/01/2042.
423012	AF	0	Heineken NV Sr Nt.....	.....	C	1	2.A FE.....	7,199,920	113.803	7,966,210	7,000,000	7,140,553	.....	.....(18,142)	.....	.....	.....3.500	3.171	JJ.....	103,444	245,000	08/03/2017.	01/29/2028.
423012	AG	8	Heineken NV Sr Nt.....	.....	C	1	2.A FE.....	9,922,100	128.801	12,880,060	10,000,000	9,927,252	.....	.....1,455	.....	.....	.....4.350	4.397	MS.....	111,167	435,000	03/20/2017.	03/29/2047.
44962L	AB	3	IHS Markit Ltd Sr Nt.....	.....	D	1	3.A FE.....	1,642,395	114.760	1,721,400	1,500,000	1,611,117	.....	.....(26,839)	.....	.....	.....4.750	2.722	FA.....	26,917	71,250	10/29/2019.	02/15/2025.
44962L	AC	1	IHS Markit Ltd Sr Nt.....	.....	D	1	3.A FE.....	4,823,152	114.560	5,676,448	4,955,000	4,865,101	.....	.....15,223	.....	.....	.....4.000	4.397	MS.....	66,067	198,200	03/07/2018.	03/01/2026.
44962L	AF	4	IHS Markit Ltd Sr Nt.....	.....	D	1	3.A FE.....	17,447,767	123.153	21,182,313	17,200,000	17,408,718	.....	.....(24,046)	.....	.....	.....4.750	4.551	FA.....	340,417	817,000	03/26/2019.	08/01/2028.
44962L	AH	0	IHS Markit Ltd Sr Nt.....	.....	D	1	3.A FE.....	3,555,820	109.078	3,817,730	3,500,000	3,542,102	.....	.....(12,326)	.....	.....	.....3.625	3.228	MN.....	21,146	126,875	10/29/2019.	05/01/2024.

SCHEDULE D - PART 1

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

E10.42

1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
44962L	AJ	6	IHS Markit Ltd Sr Nt.....	D	1	3.A FE.....		23,751,618	121.486	26,726,920	22,000,000	23,540,482			(164,169)			4.250	3.258	MN.....	155,833	935,000	11/14/2019.	05/01/2029.
449786	AY	8	Ing Bank NV Sub Nt.....	D		2.A FE.....		10,170,322	113.550	10,560,169	9,300,000	9,683,864			(131,263)			5.800	4.178	MS.....	143,840	539,400	10/16/2017.	09/25/2023.
45326Y	A*	8	Incitec Pivot Limited Sr Nt.....	D		2.B		5,000,000	112.857	5,642,841	5,000,000	5,000,000						4.030	4.030	AO.....	34,143	201,500	10/30/2019.	10/30/2028.
45326Y	A@	6	Incitec Pivot Limited Sr Nt.....	D		2.B		7,000,000	114.209	7,994,619	7,000,000	7,000,000						4.130	4.130	AO.....	48,986	289,100	10/30/2019.	10/30/2030.
456837	AH	6	ING Groep NV Sr Nt.....	D		1.G FE.....		13,482,315	115.678	15,616,557	13,500,000	13,488,167			1,644			3.950	3.966	MS.....	136,275	533,250	03/21/2017.	03/29/2027.
456837	AM	5	ING Groep NV Sr Nt.....	D		1.G FE.....		42,852,940	121.903	52,418,204	43,000,000	42,880,483			12,598			4.550	4.593	AO.....	483,690	1,956,500	09/25/2018.	10/02/2028.
456873	AD	0	Ingersoll-Rand Lux Finance Nt.....	D	1	2.B FE.....		21,013,222	117.056	24,113,474	20,600,000	20,966,269			(39,984)			3.800	3.538	MS.....	217,444	782,800	10/29/2019.	03/21/2029.
456873	AE	8	Ingersoll-Rand Lux Finance Sr Nt.....	D	1	2.B FE.....		4,274,988	112.770	4,623,582	4,100,000	4,244,629			(26,126)			3.500	2.748	MS.....	39,861	143,500	10/29/2019.	03/21/2026.
500472	AE	5	Koninklijke Philips Electronic Sr Nt.....	C	1	2.A FE.....		14,044,940	134.822	18,875,136	14,000,000	14,038,274			(1,002)			5.000	4.979	MS.....	206,111	700,000	03/28/2012.	03/15/2042.
62947Q	AV	0	NXP BV Sr Nt.....	D	1	2.C FE.....		5,484,750	109.303	5,465,140	5,000,000	5,477,207			(7,543)			4.625	0.635	JD.....	19,271		12/16/2020.	06/01/2023.
62947Q	AY	4	NXP BV Sr Nt.....	D	1	2.C FE.....		6,662,044	127.420	6,774,937	5,317,000	6,647,620			(13,912)			5.550	2.006	JD.....	24,591	27,750	12/16/2020.	12/01/2028.
62954H	AA	6	NXP BV Sr Nt.....	D	1	2.C FE.....		10,017,810	114.513	10,878,688	9,500,000	9,939,507			(74,467)			3.875	2.926	JD.....	13,293	368,125	01/21/2020.	06/18/2026.
62954H	AB	4	NXP BV Sr Nt.....	D	1	2.C FE.....		29,333,125	119.182	31,940,830	26,800,000	29,104,366			(223,012)			4.300	3.104	JD.....	41,614	1,152,400	02/12/2020.	06/18/2029.
65557C	AD	5	Nordea Bank AB Sr Nt.....	C		1.D FE.....		2,519,395	100.112	2,502,800	2,500,000	2,500,086			(2,394)			4.875	4.776	JJ.....	56,536	121,875	02/02/2011.	01/14/2021.
685218	AB	5	Orange SA Sr Nt.....	D	1	2.A FE.....		11,148,840	145.896	14,589,550	10,000,000	11,018,130			(23,856)			5.500	4.768	FA.....	221,528	550,000	10/22/2014.	02/06/2044.
78467K	B#	3	SSE Plc Sr Nt Ser B.....	B	1	2.A		49,102,800	109.554	50,918,481	46,478,000	46,478,000					1,404,200	3.050	3.050	JD.....	98,443	1,353,752	06/06/2016.	06/06/2026.
80105N	AG	0	Sanofi - Aventis - ADR Sr Nt.....	C	1	1.E FE.....		14,846,400	100.879	15,131,775	15,000,000	14,995,549			18,180			4.000	4.126	MS.....	153,333	600,000	03/22/2011.	03/29/2021.
822582	BF	8	Shell International Finance Sr Nt.....	C	1	1.D FE.....		28,477,788	131.763	36,893,668	28,000,000	28,446,120			(10,889)			4.375	4.267	MN.....	170,139	1,225,000	09/07/2017.	05/11/2045.
822582	BX	9	Shell International Finance Sr Nt.....	D		1.D FE.....		9,552,500	109.807	10,980,650	10,000,000	9,713,560			45,490			2.500	3.052	MS.....	75,694	250,000	04/20/2017.	09/12/2026.
822582	CB	6	Shell International Finance Sr Nt.....	D	1	1.D FE.....		1,984,600	118.449	2,368,976	2,000,000	1,987,402			1,342			3.875	3.969	MN.....	10,333	77,500	11/07/2018.	11/13/2028.
82481L	AC	3	Shire Acq Inv Ireland DA Sr Nt.....	D	1	2.B FE.....		4,150,827	106.043	4,135,673	3,900,000	4,114,316			(36,511)			2.875	0.703	MS.....	30,523	56,063	07/23/2020.	09/23/2023.
82481L	AD	1	Shire Acq Inv Ireland DA Sr Nt.....	D	1	2.B FE.....		15,560,985	111.868	18,458,286	16,500,000	15,911,061			90,335			3.200	3.902	MS.....	143,733	528,000	11/18/2016.	09/23/2026.
82620K	AF	0	Siemens Financieringsmat Sr Nt.....	D	1	1.E FE.....		20,844,180	136.057	28,571,949	21,000,000	20,860,051			3,131			4.400	4.445	MN.....	87,267	924,000	05/18/2015.	05/27/2045.
82620K	AL	7	Siemens Financieringsmat Nt.....	D	1	1.E FE.....		29,913,900	107.942	32,382,600	30,000,000	29,948,348			8,243			2.350	2.382	AO.....	148,833	705,000	09/06/2016.	10/15/2026.
82620K	AM	5	Siemens Financieringsmat Nt.....	D	1	1.E FE.....		13,949,740	117.445	16,442,328	14,000,000	13,954,276			1,115			3.300	3.319	MS.....	136,033	462,000	09/06/2016.	09/15/2046.
830505	AT	0	Skandinaviska Enskilda Banken Sr Nt.....	D		1.E FE.....		1,493,595	101.150	1,517,253	1,500,000	1,499,071			1,316			1.875	1.965	MS.....	8,438	28,125	09/06/2016.	09/13/2021.
87656X	B@	9	Tate & Lyle Intl Fin PLC Sr Nt Ser A.....	D		2.B		15,000,000	107.501	16,125,207	15,000,000	15,000,000						3.310	3.310	MN.....	57,925	496,500	11/19/2019.	11/19/2029.
88166J	AA	1	Teva Pharm Fin IV BV St Nt.....	C	1	3.C FE.....		2,316,954	101.250	2,279,138	2,251,000	2,259,369			(9,505)			3.650	3.206	MN.....	11,640	82,162	05/14/2014.	11/10/2021.
88167A	AF	8	Teva Pharmaceuticals NE Sr Nt.....	C	1	3.C FE.....		16,921,880	89.000	15,130,000	17,000,000	16,929,701			1,619			4.100	4.126	AO.....	174,250	697,000	08/02/2016.	10/01/2046.
892331	AB	5	Toyota Motor Corp Sr Nt.....	D		1.E FE.....		1,000,000	101.577	1,015,773	1,000,000	1,000,000						3.183	3.183	JJ.....	14,235	31,830	07/10/2018.	07/20/2021.
892331	AD	1	Toyota Motor Corp Sr Nt.....	D		1.E FE.....		17,504,060	117.715	20,600,073	17,500,000	17,503,197			(362)			3.669	3.666	JJ.....	287,150	642,075	07/11/2018.	07/20/2028.
902133	AG	2	Tyco Electronics Group Co Gtd Nt.....	C	1	2.A FE.....		5,677,200	151.185	7,559,230	5,000,000	5,538,559			(18,143)			7.125	6.090	AO.....	89,063	356,250	02/11/2011.	10/01/2037.
902133	AK	3	Tyco Electronics Group Sr Nt.....	C	1	2.A FE.....		4,326,600	100.129	4,005,164	4,000,000	4,002,005			(52,181)			4.875	3.534	JJ.....	89,917	195,000	02/11/2014.	01/15/2021.
902133	AT	4	Tyco Electronics Group Sr Nt.....	D	1	1.G FE.....		8,978,130	111.849	10,066,419	9,000,000	8,987,929			2,102			3.700	3.729	FA.....	125,800	333,000	01/25/2016.	02/15/2026.
902133	AU	1	Tyco Electronics Group Sr Nt.....	D	2	1.G FE.....		14,901,438	111.035	16,655,175	15,000,000	14,931,577			9,136			3.125	3.202	FA.....	177,083	468,750	08/01/2017.	08/15/2027.
902613	AB	4	UBS Group AG Sr Nt.....	D	2	1.G FE.....		4,002,627	100.967	4,038,676	4,000,000	4,002,262			(365)			1.008	0.986	JJ.....	16,912		07/28/2020.	07/30/2024.
902674	XN	5	UBS AG London BRH Sr Nt.....	D	2	1.D FE.....		19,943,725	140.903	28,180,500	20,000,000	19,946,094			974			4.500	4.517	JD.....	12,500	900,000	06/21/2018.	06/26/2048.
90351D	AB	3	UBS Group Funding Sr Nt.....	D		1.G FE.....		18,964,790	114.506	21,756,102	19,000,000	18,981,468			3,483			4.125	4.148	MS.....	211,177	783,750	02/05/2016.	09/24/2025.
90352J	AC	7	UBS Grp Fdg Switzerland Sr Nt.....	C	2	1.G FE.....		4,000,000	117.077	4,683,068	4,000,000	4,000,000						4.253	4.253	MS.....	46,310	170,120	03/16/2017.	03/23/2028.

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	Actual Cost	Rate Used to Obtain Fair Value		Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)												Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
90352J	AE	3	UBS Grp Fdg Switzerland Sr Nt.....	D		2	1.G FE.....	259,690	103.667	259,168	250,000	258,644		(1,046)		2.859	0.711	FA	2,700			10/16/2020.	08/15/2023.
91020Q	B#	3	United Energy Dist Pty Ltd Sr Nt.....	C			1.G.....	25,000,000	115.687	28,921,756	25,000,000	25,000,000				4.090	4.090	FA	397,639	1,022,500		02/11/2019.	02/11/2029.
92857W	BJ	8	Vodafone Group PLC Sr Nt.....	D		1	2.B FE.....	19,740,167	114.350	21,726,405	19,000,000	19,553,930		(119,337)		4.125	3.383	MN	67,490	783,750		06/03/2019.	05/30/2025.
92857W	BK	5	Vodafone Group PLC Sr Nt.....	D		1	2.B FE.....	64,088,954	119.766	75,452,454	63,000,000	63,958,547		(113,127)		4.375	4.128	MN	237,344	2,756,250		07/29/2019.	05/30/2028.
92857W	BM	1	Vodafone Group PLC Sr Nt.....	C		1	2.B FE.....	8,368,259	139.295	9,889,938	7,100,000	8,341,217		(23,902)		5.250	4.173	MN	32,098	372,750		11/14/2019.	05/30/2048.
92857W	BS	8	Vodafone Group PLC Sr Nt.....	D		1	2.B FE.....	3,372,120	133.640	4,009,206	3,000,000	3,364,540		(6,618)		4.875	4.144	JD	4,875	146,250		10/29/2019.	06/19/2049.
E5311L	AA	9	QEnergy Solar (Project Iron) Sr Sec Nt.....	B			2.C.....	17,670,964	99.981	19,611,765	19,615,492	19,615,492				2.300	2.301	JD	1,253	433,023		10/10/2019.	12/31/2038.
E5311L	AB	7	QEnergy Solar (Project Iron) Sr Sec Nt.....	B			3.A.....	4,094,980	100.653	4,519,427	4,490,107	4,490,107				2.300	2.300	JD	287	76,170		03/27/2020.	12/31/2038.
F3152*	AE	4	Ermewa Holding SAS Sr Nt Ser B.....	D			2.A PL.....	10,000,000	109.854	10,985,368	10,000,000	10,000,000				3.600	3.600	JJ	171,000	210,000		12/11/2019.	12/11/2031.
F3152*	AF	1	Ermewa Holding SAS Sr Nt Ser C.....	D			2.A PL.....	20,000,000	112.198	22,439,528	20,000,000	20,000,000				3.770	3.770	JJ	358,150	439,833		12/11/2019.	12/11/2034.
F3789@	AA	1	First State DH SAS (Project Ki Sr Secure.....	B			3.B.....	26,021,120	105.730	29,965,066	28,341,120	28,341,120				2.421	2.421	JD	3,812	320,749		04/05/2019.	04/04/2033.
G0369@	AX	4	Anglian Water Services Fin plc Sr Sec Nt.....	B		1	1.G FE.....	29,086,000	109.336	29,892,549	27,340,000	27,340,000				2.930	2.930	AO	142,411	756,589		04/27/2016.	04/27/2026.
G0754#	AD	9	Babcock Intl Grp Sr Nt Ser B.....	D		1	2.B.....	11,000,000	100.892	11,098,093	11,000,000	11,000,000				5.640	5.640	MS	179,227	620,400		03/17/2011.	03/17/2021.
G1591#	AV	4	Britvic Plc Sr Nt.....	B		1	2.C.....	11,214,900	106.181	13,063,420	12,303,000	12,303,000				2.520	2.520	FA	112,819	295,929		02/15/2017.	02/20/2027.
G1591#	BB	7	Britvic Plc Sr Nt Ser H (EUR).....	B			2.C.....	21,092,400	99.610	21,903,044	21,988,800	21,988,800				1.805,400	0.130	JD	1,191	80,723		06/05/2018.	06/17/2028.
G1591#	BD	3	Britvic Plc Sr Nt Ser J (GBP).....	B			2.C.....	9,375,100	99.890	9,558,474	9,569,000	9,569,000				289,100	1.094	JD	4,304	150,396		06/05/2018.	06/17/2030.
G2479@	AC	3	Covent Garden Group Holdings Sr Nt Ser A.....	B		1	1.G PL.....	28,727,000	106.149	33,374,418	31,441,000	31,441,000				949,900	2.280	MN	93,589	680,939		11/14/2016.	11/14/2026.
G2616#	AM	3	DCC plc Gtd Sr Nt Ser C.....	B			2.B.....	36,843,500	107.566	40,734,731	37,869,600	37,869,600				3,109,300	1.960	MS	222,673	697,312		09/13/2017.	09/13/2027.
G2616#	AS	0	DCC plc Sr Nt Ser A.....	D			2.B.....	12,000,000	113.926	13,671,149	12,000,000	12,000,000					4.550	AO	131,950	546,000		04/04/2019.	04/04/2026.
G2730#	AE	2	Derwent London Sr Nt Ser C.....	B			1.G.....	13,109,000	107.764	14,731,366	13,670,000	13,670,000				413,000	2.680	JJ	153,666	352,299		01/31/2019.	01/31/2026.
G2730#	AF	9	Derwent London Sr Nt Ser D.....	B			1.G.....	20,974,400	111.529	24,393,680	21,872,000	21,872,000				660,800	2.870	JJ	263,296	603,641		01/31/2019.	01/31/2029.
G294A@	AD	1	Dyson Finance Ltd Sr Nt Ser A.....	B			1.G.....	16,194,332	98.727	17,211,453	17,433,414	17,433,414				860,354	0.490	MS	25,153	82,802		03/28/2017.	03/15/2027.
G294A@	AE	9	Dyson Finance Ltd Sr Nt Ser B.....	B			1.G.....	16,194,332	98.342	17,144,438	17,433,414	17,433,414				860,354	0.580	MS	29,772	98,011		03/28/2017.	03/15/2029.
G294A@	AK	5	Dyson Finance Ltd Sr Nt Ser A.....	B			1.G.....	19,674,000	122.168	26,863,294	21,988,800	21,988,800				2,314,800	3.130	FA	265,741	226,836		04/09/2020.	02/12/2030.
G2956@	AP	6	ABP Acq UK Ltd Sr Nt Ser A.....	B		1	2.B.....	15,245,000	104.824	14,329,452	13,670,000	13,670,000				413,000	3.430	MS	127,640	416,162		09/23/2015.	09/23/2025.
G3076*	AD	8	Envol Investments Ltd Sr Sec Nt.....	B			2.B PL.....	21,031,200	112.182	24,667,383	21,988,800	21,988,800				1,805,400	2.780	JD	3,396	587,745		06/29/2018.	06/29/2030.
G3087*	AB	9	Equitix Ltd Sr Sec Nt.....	B			1.G PL.....	29,385,400	100.000	30,074,000	30,074,000	30,074,000				688,600	3.990	JJ	123,328			11/24/2020.	01/31/2033.
G4273*	AA	3	Hammerson plc Sr Nt.....	D		1	2.C.....	13,760,000	97.000	13,347,200	13,760,000	13,760,000					3.970	JD	21,244	566,272		02/06/2014.	06/17/2021.
G4588#	BQ	3	Intermediate Capital Group Plc Sr Nt.....	D			2.C.....	10,000,000	110.841	11,084,135	10,000,000	10,000,000				4,760	4.760	AO	88,589	476,000		04/24/2019.	04/24/2024.
G4622#	AE	9	Howard de Walden Sr Nt Ser B.....	C		1	1.G.....	10,000,000	102.226	10,222,625	10,000,000	10,000,000					4.320	JJ	198,000	432,000		09/16/2011.	09/16/2021.
G4622#	AL	3	Howard de Walden Sr Nt Ser A.....	B			1.G.....	17,205,500	109.900	19,530,272	17,771,000	17,771,000				536,900	2.540	AO	102,815	420,906		09/14/2016.	09/14/2031.
G4622#	AN	9	Howard de Walden Sr Nt Ser A.....	B			1.G.....	23,020,200	116.745	28,726,393	24,606,000	24,606,000				743,400	3.010	JJ	353,862	695,482		01/09/2019.	01/09/2034.
G4936@	AA	0	IPUT Plc Sr Nt.....	B			1.G PL.....	19,661,400	102.104	22,451,505	21,988,800	21,988,800				2,327,400	1.100	MN	28,219	117,563		05/19/2020.	05/19/2030.
G6076#	AA	3	Midland Motorways Grp Ltd (M6) Sr Sec Nt.....	B			2.B PL.....	34,681,400	110.200	39,167,272	35,542,000	35,542,000				1,073,800	3.120	JD	3,080	1,057,440		11/28/2017.	12/31/2042.
G6750*	AC	6	The 1887 Co Ltd Priv Pl Sr Nt Ser C.....	B		1	2.C.....	30,876,000	106.620	29,150,019	27,340,000	27,340,000				826,000	2.840	AO	133,723	721,332		04/29/2015.	04/29/2025.
G6970*	AK	2	Peel Ports PP Fin Ltd Gtd Sr Nt Ser 11.....	B			2.B PL.....	44,530,500	104.607	50,049,230	47,845,000	47,845,000				1,445,500	2.800	JJ	561,913	1,288,259		06/24/2017.	06/26/2029.
G7334@	AB	9	RRPF Engine Leasing Ltd. Sr Nt Sec.....	C			2.C FE.....	13,000,000	92.000	11,960,000	13,000,000	13,000,000					4.130	FA	208,794	536,900		06/13/2018.	06/13/2030.
G7334@	AM	5	RRPF Engine Leasing Ltd. Sr Nt.....	D			2.C FE.....	3,000,000	96.000	2,880,000	3,000,000	3,000,000					4.460	FA	52,033	133,800		02/11/2019.	06/13/2028.
G7334@	AY	9	RRPF Engine Leasing Ltd. Sr Nt Ser EE.....	D			2.C FE.....	12,000,000	97.000	11,640,000	12,000,000	12,000,000					4.610	FA	215,133	413,363		11/12/2019.	06/13/2028.
G7605#	AD	5	Roadster Finance DAC Nt.....	B			2.C FE.....	15,897,465	104.658	17,916,910	17,119,484	17,119,484				1,405,603	3.110	JD					

SCHEDULE D - PART 1

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	8	9	Par Value	Book/Adjusted Carrying Value	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
G7737#	AD	6	SGN MidCo Limited Sr Sec Nt Ser B.....	.....	B	.....		2.B PL.....	25,131,600	112.948	.....	27,791,981	24,606,000	24,606,000	.....	.....	.....	743,400	3.020	3.020	MS.....	220,866	682,870	03/14/2018.	03/14/2033.
G7898#	AA	7	Scotland Gas Networks plc Ser C Sr Nt.....	.....	B	.....		2.A.....	11,771,100	110.469	.....	13,591,062	12,303,000	12,303,000	.....	.....	.....	371,700	2.740	2.740	MS.....	88,021	310,790	09/27/2018.	09/27/2030.
G7996#	AA	8	Segro Plc Sr Nt Ser A.....	.....	B	.....		1.G PL.....	37,513,600	108.011	.....	42,222,699	39,091,200	39,091,200	.....	.....	.....	3,209,600	1.770	1.770	FA.....	257,546	643,034	08/17/2017.	08/17/2027.
G8056*	AH	2	Severn Trent Water LTD Sr Nt Ser B.....	.....	B	.....		2.A.....	17,063,800	109.367	.....	19,435,534	17,771,000	17,771,000	.....	.....	.....	536,900	2.720	2.720	MN.....	72,506	451,158	11/07/2018.	11/07/2028.
G8279@	AA	6	South East Water Ltd Sr Nt.....	.....	B	.....		2.B.....	9,944,800	111.170	.....	12,157,525	10,936,000	10,936,000	.....	.....	.....	330,400	2.940	2.940	MS.....	93,776	296,799	09/16/2019.	09/16/2031.
G8287#	AA	4	Southern Gas Networks plc Ser A Sr Nt.....	.....	B	.....		2.A.....	11,771,100	110.469	.....	13,591,062	12,303,000	12,303,000	.....	.....	.....	371,700	2.740	2.740	MS.....	88,021	310,790	09/27/2018.	09/27/2030.
G8781@	AD	1	Thames Water Utilities LTD Sr Sec Nt Ser.....	.....	B	.....		2.A.....	49,336,000	105.764	.....	50,602,969	47,845,000	47,845,000	.....	.....	.....	1,445,500	2.450	2.450	MS.....	322,356	1,044,521	03/22/2018.	04/22/2028.
G9284#	AY	3	Vitol Finance Ltd Sr Nt.....	.....	C	.....	1	2.B.....	25,000,000	101.961	.....	25,490,373	25,000,000	25,000,000	.....	.....	.....	.....	5.740	5.740	JJ.....	609,875	1,435,000	07/28/2011.	07/28/2021.
J0835#	AM	9	Costco Wholesale Japan Ltd Sr Nt.....	.....	B	.....		1.E.....	50,732,807	96.591	.....	50,517,243	52,300,242	52,300,242	.....	.....	.....	2,581,063	0.280	0.280	FA.....	52,475	139,191	08/22/2019.	08/22/2029.
L0175#	AE	2	Alpha Trains Finance SA Sr Nt.....	.....	B	.....		2.B FE.....	17,841,600	102.770	.....	20,087,082	19,545,600	19,545,600	.....	.....	.....	1,604,800	1.380	1.380	JD.....	749	258,888	10/30/2019.	09/30/2031.
L2289#	AA	9	DH Japan Finance SA Sr Nt Ser A.....	.....	B	.....		2.A.....	29,509,924	96.765	.....	31,489,672	32,542,373	32,542,373	.....	.....	.....	1,605,995	0.300	0.300	MN.....	13,559	94,618	05/11/2017.	05/11/2027.
L2836*	AA	1	EHl Int Fin Sarl Gtd Sr Nt Ser 2015-C.....	.....	B	.....	1	1.G.....	40,183,500	104.800	.....	44,808,486	42,756,000	42,756,000	.....	.....	.....	3,510,500	1.966	1.966	FA.....	345,573	785,191	02/03/2015.	02/05/2024.
L8367#	AD	5	Shurgard Luxembourg Sarl Sr Nt Ser A.....	.....		.....	1	2.C.....	12,325,500	107.117	.....	14,393,958	13,437,600	13,437,600	.....	.....	.....	1,103,300	2.620	2.620	JD.....	5,868	337,353	06/25/2015.	06/25/2025.
L8367#	AE	3	Shurgard Luxembourg Sarl Sr Nt Ser B2.....	.....		.....	1	2.C.....	12,325,500	109.686	.....	14,739,173	13,437,600	13,437,600	.....	.....	.....	1,103,300	2.770	2.770	JD.....	6,204	356,667	06/25/2015.	06/25/2027.
L9619@	AA	7	VTG AG Sr Sec Nt.....	.....	B	.....		2.B FE.....	22,764,300	103.174	.....	24,577,193	23,821,200	23,821,200	.....	.....	.....	1,056,900	1.450	1.450	AO.....	59,487	.....	10/29/2020.	10/29/2032.
N6510@	AC	7	Nutreco NV Sr Nt.....	.....	D	.....	1	2.C.....	10,000,000	103.617	.....	10,361,707	10,000,000	10,000,000	.....	.....	.....	.....	4.220	4.220	JJ.....	199,278	422,000	07/11/2012.	07/11/2022.
N6587*	AA	1	Alliance Automotive Netherland Sr Nt Ser.....	.....	B	.....		2.B.....	7,812,000	104.751	.....	8,957,469	8,551,200	8,551,200	.....	.....	.....	702,100	1.550	1.550	MN.....	11,413	156,708	05/28/2019.	05/31/2029.
N6587*	AB	9	Alliance Automotive Netherland Sr Nt Ser.....	.....	B	.....		2.B.....	11,160,000	106.730	.....	13,038,136	12,216,000	12,216,000	.....	.....	.....	1,003,000	1.740	1.740	MN.....	18,304	245,745	05/28/2019.	05/31/2031.
N6777#	AG	4	Overseas Assistance Fin BV Sr Nt.....	.....	D	.....	1	3.A PL.....	4,666,667	101.520	.....	4,737,606	4,666,667	4,666,667	.....	.....	.....	.....	5.000	5.002	JD.....	648	296,528	03/30/2012.	03/30/2024.
N7334#	AT	0	Wereldhave NV Sr Nt Ser A.....	.....	D	.....	1	4.A.....	25,000,000	85.000	.....	21,250,000	25,000,000	25,000,000	.....	.....	.....	.....	4.610	4.610	JD.....	54,424	1,152,500	12/14/2015.	12/14/2025.
N7591#	AA	9	Rotterdam World Gateway BV Sr Sec Nt.....	.....	B	.....		2.B PL.....	20,877,700	108.258	.....	22,482,095	20,767,200	20,767,200	.....	.....	.....	1,705,100	2.470	2.470	JD.....	1,425	492,333	04/06/2018.	03/31/2036.
P3596#	AA	1	EVM Energia del Valle de MX Sr Sec Nt.....	.....	D	.....		2.C PL.....	18,945,419	100.000	.....	18,945,419	18,945,419	18,945,419	.....	.....	.....	.....	6.190	6.191	JD.....	3,258	1,172,721	07/31/2018.	06/30/2037.
PPE40T	VM	0	Viridor Ltd Sr Sec Nt.....	.....	B	.....		2.B Z.....	25,578,114	99.682	.....	26,983,117	27,069,197	27,069,197	.....	.....	.....	1,491,083	2.703	2.703	MS.....	210,483	.....	09/18/2020.	09/18/2027.
Q0458*	AF	6	AquaSure Finance Pty Ltd Sr Sec Nt.....	.....	D	.....		1.G FE.....	13,471,345	116.511	.....	15,695,595	13,471,345	13,471,345	.....	.....	.....	.....	4.320	4.320	JJ.....	273,199	581,962	01/15/2019.	01/12/2034.
Q0697#	AA	4	Ausgrid Finance Pty Ltd Gtd Sr Nt Ser A.....	.....	D	.....		2.A FE.....	40,000,000	110.091	.....	44,036,411	40,000,000	40,000,000	.....	.....	.....	.....	3.500	3.500	AO.....	350,000	1,400,000	09/06/2017.	10/01/2027.
Q1297#	AH	1	CSL Finance Pty Ltd Sr Nt Ser A.....	.....	B	.....	1	1.G.....	49,684,298	101.710	.....	55,152,109	54,225,034	54,225,034	.....	.....	.....	4,566,437	0.755	0.755	OCT.....	94,389	395,202	10/08/2015.	10/08/2023.
Q1629#	AN	7	Brisbane Airport Corp Pty Ltd Sr Sec Nt.....	.....	D	.....		2.B.....	13,000,000	105.580	.....	13,725,430	13,000,000	13,000,000	.....	.....	.....	.....	3.820	3.820	JD.....	22,071	496,600	06/15/2017.	06/15/2027.
Q1629#	AT	4	Brisbane Airport Corp Pty Ltd Sr Sec Nt.....	.....	D	.....		2.B.....	25,000,000	103.616	.....	25,903,898	25,000,000	25,000,000	.....	.....	.....	.....	3.620	3.620	FA.....	377,083	905,000	08/01/2019.	08/01/2029.
Q2308#	AA	1	Charter Hall Investment MgtLtd Sr Gtd Nt.....	.....	C	.....		2.A FE.....	6,180,060	112.631	.....	6,757,876	6,000,000	6,150,337	.....	(20,662)	.....	.....	3.940	3.499	MN.....	24,953	236,400	07/16/2019.	05/23/2027.
Q2308#	AC	7	Charter Hall Investment MgtLtd Sr Gtd Nt.....	.....	C	.....		2.A FE.....	11,165,400	114.613	.....	12,607,403	11,000,000	11,144,585	.....	(14,501)	.....	.....	4.040	3.854	MN.....	46,909	444,400	07/16/2019.	05/23/2029.
Q2308*	AA	5	Charter Hall Retail Mgmt Ltd Sr Gtd Nt.....	.....	D	.....		2.A FE.....	7,500,000	110.349	.....	8,276,203	7,500,000	7,500,000	.....	.....	.....	.....	3.550	3.550	JJ.....	117,594	266,250	07/22/2015.	07/22/2027.
Q2308*	AB	3	Charter Hall Retail Mgmt Ltd Sr Nt Ser A.....	.....	D	.....	1	2.A.....	16,000,000	110.758	.....	17,721,275	16,000,000	16,000,000	.....	.....	.....	.....	3.760	3.760	MN.....	81,884	601,600	05/12/2016.	05/12/2026.
Q2312*	AA	9	Charter Hall Funds Management Sr Nt Ser.....	.....	D	.....		2.A PL.....	10,000,000	118.187	.....	11,818,750	10,000,000	10,000,000	.....	.....	.....	.....	4.610	4.610	FA.....	162,631	461,000	08/24/2018.	08/24/2028.
Q3080#	AA	3	DWPF Finance Pty Ltd Sr Nt Ser A.....	.....	D	.....		1.F.....	3,000,000	117.878	.....	3,536,330	3,000,000	3,000,000	.....	.....	.....	.....	4.140	4.140	MN.....	13,455	124,200	05/22/2018.	05/22/2030.
Q3080#	AB	1	DWPF Finance Pty Ltd Sr Nt.....	.....	D	.....		1.F.....	3,000,000	119.074	.....	3,572,225	3,000,000	3,000,000	.....	.....	.....	.....	4.190	4.190	MN.....	13,618	125,700	05/22/2018.	05/22/2031.
Q3080#	AE	5	DWPF Finance Pty Ltd Sr Nt Ser E.....	.....	D	.....		1.F.....	30,000,000	107.433	.....	32,229,989	30,000,000	30,000,000	.....	.....	.....	.....	2.930	2.930	AO.....	180,683	879,000	10/17/2019.	10/17/2031.
Q3189*	AK	5	Dexus Funds Mgmt Ltd Sr Nt.....	.....	D	.....		1.G.....	25,000,000	112.555	.....	28,138,856	25,000,000	25,000,000	.....	.....	.....	.....	3.640	3.640	MN.....	78,361	910,000	11/30/2017.	11/30/2029.
Q3629#	AL	7	ETSA Utilities Finance Pty Ltd Sr Nt Ser.....	.....	D	.....	1	1.G.....	10,000,000	107.809	.....	10,780,903	10,000,000	10,000,000	.....	.....	.....	.....	3.060	3.060	FA.....	119,850	306,000	08/10/2016.	08/10/2026.
Q3629#	AM	5	ETSA Utilities Finance Pty Ltd Sr Nt Ser.....	.....	D	.....		1.G.....	16,000,000	108.725	.....	17,395,973	16,000,000	16,000,000	.....	.....	.....	.....	3.160	3.160	FA.....	198,027	505,600	08/10/2016.	08/10/2028.
Q3629#	AQ	6	ETSA Utilities Finance Pty Ltd Sr Nt Ser.....	.....	D	.....		1.G.....	25,000,000	112.523	.....	28,130,763	25,000,000	25,000,000	.....	.....	.....	.....	3.630	3.630	FA.....	378,125	907,500	08/01/2019.	08/01/2030.

SCHEDULE D - PART 1

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

1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates																
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22															
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date		
Q3971@	AG	4	GPT RE Limited Sr Nt.....	.....	D	.....	1.F	28,000,000	112.480	31,494,492	28,000,000	28,000,000	.....	.....	.....	.....	.....	.....3.630	3.630	JD.....	31,057	1,016,400	12/20/2017.	12/20/2029.															
Q4822#	AA	4	ISPT Finance Pty Ltd Sr Nt.....	.....	B	.....	1.G YE.....	33,670,000	110.384	42,464,544	38,470,000	38,470,000	.....	.....	.....	.....	.....3,365,000	3.380	3.380	FA.....	444,264	1,172,860	08/28/2019.	08/28/2029.															
Q5433#	AA	2	Landbridge Port Ops Pty Ltd Nt.....	.....	B	.....	2.C PL.....	28,785,250	97.831	31,990,248	32,699,500	32,699,500	.....	.....	.....	.....	.....2,860,250	3.794	3.794	JJ.....	574,424	603,857	09/23/2019.	07/16/2029.															
Q5601@	AA	0	LLITST Finance Pty Ltd Sr Nt.....	.....	D	.....	2.A FE.....	7,000,000	116.514	8,155,968	7,000,000	7,000,000	.....	.....	.....	.....	.....	.....4.300	4.300	AO.....	68,561	301,000	04/09/2019.	04/09/2029.															
Q6235#	AT	9	Mirvac Group Fin Ltd Sr Nt.....	.....	D	.....	1.G PL.....	10,000,000	116.437	11,643,683	10,000,000	10,000,000	.....	.....	.....	.....	.....	.....4.080	4.080	MS.....	116,733	408,000	06/18/2019.	09/18/2030.															
Q6291#	AC	7	Monash University Sr Nt.....	.....	D	.....	1.C Z.....	15,000,000	114.412	17,161,745	15,000,000	15,000,000	.....	.....	.....	.....	.....	.....3.640	3.640	JJ.....	259,350	546,000	01/10/2017.	01/10/2032.															
Q6518#	AD	2	NSW Ports Fin Co Pty Ltd Sr Sec Nt Ser A.....	.....	D	1	2.B	10,000,000	108.087	10,808,728	10,000,000	10,000,000	.....	.....	.....	.....	.....	.....3.710	3.710	JJ.....	164,889	371,000	01/21/2016.	01/21/2026.															
Q6518#	AE	0	NSW Ports Fin Co Pty Ltd Sr Nt Ser B.....	.....	D	.....	2.B FE.....	12,000,000	110.232	13,227,854	12,000,000	12,000,000	.....	.....	.....	.....	.....	.....3.860	3.860	MN.....	73,340	463,200	11/04/2015.	11/04/2028.															
Q6518#	AF	7	NSW Ports Fin Co Pty Ltd Sr Sec Nt Ser A.....	.....	D	.....	2.B FE.....	5,000,000	111.198	5,559,891	5,000,000	5,000,000	.....	.....	.....	.....	.....	.....4.010	4.010	JJ.....	94,681	200,500	07/11/2018.	07/11/2030.															
Q6518#	AG	5	NSW Ports Fin Co Pty Ltd Sr Sec Nt Ser B.....	.....	D	.....	2.B FE.....	4,000,000	113.525	4,540,997	4,000,000	4,000,000	.....	.....	.....	.....	.....	.....4.160	4.160	AO.....	36,978	166,400	04/11/2018.	04/11/2033.															
Q6518@	AA	0	NSW Elec Networks Fin Pty Ltd Sr Sec Nt.....	.....	D	1	2.B	17,000,000	106.591	18,120,417	17,000,000	17,000,000	.....	.....	.....	.....	.....	.....3.080	3.080	MS.....	152,717	523,600	09/16/2016.	09/16/2026.															
Q6518@	AE	2	NSW Elec Networks Fin Pty Ltd Sr Nt Ser.....	.....	D	.....	2.B FE.....	37,000,000	109.258	40,425,320	37,000,000	37,000,000	.....	.....	.....	.....	.....	.....3.550	3.550	AO.....	273,646	1,313,500	10/16/2017.	10/16/2027.															
Q6568@	AA	9	Network Finance Company Pty Lt Sr Sec Nt.....	.....	D	.....	2.A	25,000,000	110.183	27,545,774	25,000,000	25,000,000	.....	.....	.....	.....	.....	.....3.500	3.501	AO.....	213,889	875,000	02/14/2018.	02/14/2028.															
Q6646*	AB	5	New Term Fing Co Pty Ltd Nt Ser B.....	.....	D	.....	2.B	4,000,000	105.614	4,224,571	4,000,000	4,000,000	.....	.....	.....	.....	.....	.....3.830	3.830	MS.....	45,534	153,200	09/15/2015.	09/14/2027.															
Q6993#	AA	2	Novion RE Ltd Sr Nt Ser A.....	.....	D	1	1.F FE.....	12,000,000	110.915	13,309,786	12,000,000	12,000,000	.....	.....	.....	.....	.....	.....3.670	3.670	JD.....	14,680	440,400	12/19/2014.	12/19/2025.															
Q7450@	AE	0	Perth Airport Pty Ltd Sr Nt.....	.....	D	1	2.B FE.....	11,000,000	103.501	11,385,097	11,000,000	11,000,000	.....	.....	.....	.....	.....	.....3.500	3.500	JJ.....	183,944	385,000	07/09/2015.	07/09/2025.															
Q7450@	AJ	9	Perth Airport Pty Ltd Sr Nt Ser C.....	.....	D	.....	2.B YE.....	25,000,000	101.542	25,385,443	25,000,000	25,000,000	.....	.....	.....	.....	.....	.....3.450	3.450	MS.....	280,313	862,500	09/04/2019.	09/04/2029.															
Q7740#	AC	2	Precinct Properties NZ Ltd Sr Sec Nt Ser.....	.....	D	.....	3.A	22,000,000	115.074	25,316,172	22,000,000	22,000,000	.....	.....	.....	.....	.....	.....4.280	4.280	JJ.....	431,567	941,600	07/16/2019.	07/16/2029.															
Q7740#	AD	0	Precinct Properties NZ Ltd Sr Sec Nt Ser.....	.....	D	.....	3.A	8,000,000	116.915	9,353,189	8,000,000	8,000,000	.....	.....	.....	.....	.....	.....4.380	4.380	JJ.....	160,600	350,400	07/16/2019.	07/16/2031.															
Q8562*	AF	2	Sonic Healthcare Services Pty Sr Nt.....	.....	D	.....	2.C	10,000,000	105.024	10,502,393	10,000,000	10,000,000	.....	.....	.....	.....	.....	.....3.010	3.010	JJ.....	138,794	150,500	01/15/2020.	01/15/2030.															
Q8562*	AG	0	Sonic Healthcare Services Pty Sr Nt.....	.....	D	.....	2.C	10,000,000	105.201	10,520,112	10,000,000	10,000,000	.....	.....	.....	.....	.....	.....3.110	3.110	JJ.....	143,406	155,500	01/15/2020.	01/15/2032.															
Q8806@	AA	7	TEC Hedland Pty Sr Sec Nt.....	.....	B	.....	2.B PL.....	29,148,210	98.060	30,895,715	31,506,930	31,506,930	.....	.....	.....	.....	.....2,358,720	4.070	4.091	MJSD.....	3,562	245,780	10/22/2020.	06/30/2042.															
Q9194*	AA	7	Transurban Queensland Fin Pty Sr Sec Nt.....	.....	D	1	2.B FE.....	11,000,000	111.196	12,231,549	11,000,000	11,000,000	.....	.....	.....	.....	.....	.....4.160	4.160	MS.....	125,840	457,600	09/22/2015.	09/22/2025.															
Q9194*	AE	9	Transurban Queensland Fin Pty Sr Sec Nt.....	.....	D	1	2.B FE.....	15,000,000	108.641	16,296,159	15,000,000	15,000,000	.....	.....	.....	.....	.....	.....3.450	3.450	JD.....	15,813	517,500	12/20/2016.	12/20/2026.															
Q9194*	AL	3	Transurban Queensland Fin Pty Sr Sec Nt.....	.....	D	.....	2.B FE.....	26,000,000	112.558	29,265,039	26,000,000	26,000,000	.....	.....	.....	.....	.....	.....3.960	3.960	MN.....	131,560	1,029,600	05/15/2019.	05/15/2029.															
Q9389#	AH	3	Vector Limited Sr Nt.....	.....	D	.....	2.B	20,000,000	102.310	20,461,947	20,000,000	20,000,000	.....	.....	.....	.....	.....	.....2.640	2.640	MS.....	159,867	264,000	03/12/2020.	03/12/2032.															
Q9389#	AJ	9	Vector Limited Sr Nt.....	.....	D	.....	2.B	5,000,000	102.206	5,110,325	5,000,000	5,000,000	.....	.....	.....	.....	.....	.....2.740	2.740	MS.....	41,481	68,500	03/12/2020.	03/12/2035.															
Q9396#	AK	7	Victoria Pwr Netwk Fin Pty Ltd Sr Nt Ser.....	.....	D	1	1.G	9,000,000	106.215	9,559,325	9,000,000	9,000,000	.....	.....	.....	.....	.....	.....2.760	2.760	AO.....	54,510	248,400	10/12/2016.	10/12/2026.															
Q9396#	AQ	4	Victoria Pwr Netwk Fin Pty Ltd Sr Nt Ser.....	.....	D	.....	1.G	15,000,000	110.289	16,543,375	15,000,000	15,000,000	.....	.....	.....	.....	.....	.....3.360	3.360	MS.....	155,400	504,000	09/10/2019.	09/10/2029.															
Q9883#	AB	7	Z Energy Ltd Sr Nt Ser B.....	.....	D	.....	2.C PL.....	8,000,000	109.006	8,720,507	8,000,000	8,000,000	.....	.....	.....	.....	.....	.....4.040	4.040	JJ.....	158,907	323,200	01/04/2018.	01/04/2028.															
W1004@	AB	3	Akelius Residential Property A Sr Nt.....	.....	D	.....	2.B FE.....	25,000,000	115.201	28,800,157	25,000,000	25,000,000	.....	.....	.....	.....	.....	.....5.130	5.130	JD.....	99,750	1,282,500	12/03/2018.	12/03/2026.															
X4771#	AJ	8	Landsnet hf Sr Nt.....	.....	D	.....	2.B	20,000,000	106.729	21,345,827	20,000,000	20,000,000	.....	.....	.....	.....	.....	.....3.750	3.750	FA.....	272,917	374,970	02/20/2020.	02/20/2030.															
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....																								19,997,342,373	XXX	22,863,779,546	19,807,744,995	20,015,522,206	0	(13,612,335)	885,257	69,542,686	XXX	XXX	XXX	194,196,764	724,117,487	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																																							
000759	CR	9	American Business Fin Svcs Inc RMBS Ser.....	.....	..	.....4	4.B FM.....	1,131,255	80.107	906,418	1,131,515	1,130,431	.....	.....(13)	.....	.....	.....	.....3.812	3.834	MON...	3,594	37,069	06/07/2002.	07/15/2033.															
00253C	HB	6	Aames Mtg Tr RMBS Ser 2001-3 CI M1.....	.....	..	.....4	4.B FM.....	1,165,298	97.209	1,136,092	1,168,716	1,164,537	.....	.....(97)	.....	.....	.....	.....6.950	7.028	MON...	6,769	72,708	09/07/2001.	11/25/2031.															
00253C	HH	3	Aames Mtg Tr RMBS Ser 2001-4 CI A4.....	.....	..	.....4	1.A FM.....	46,133	101.963	47,058	46,152	46,206	.....	.....(137)	.....	.....	.....	.....6.530	6.181	MON...	251	3,014	11/30/2001.	04/25/2031.															
00253C	HK	6	Aames Mtg Tr RMBS Ser 2001-4 CI M1.....	.....	..	.....4	4.B FM.....	351,063	100.283	352,222	351,230	355,839	.....	.....(363)	.....	.....	.....	.....7.150	6.863	MON...	2,093	25,113	11/30/2001.	01/25/2032.															
00253C	HS	9	Aames Mtg Tr RMBS Ser 2002-1 CI M1.....	.....	..	.....4	1.D FM.....	93,101	69.262	187,469	270,665	93,101	.....	.....	.....	.....	.....	.....4.984	23.743	MON...	1,124	13,577	03/14/2002.	06/25/2032.															

SCHEDULE D - PART 1

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

E10.46

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
02149H	AW	0	Countrywide Alternative Ln Tr RMBS Ser 2.....			.....	..	..4	3.B FM.....	1,882,887	78.296	1,907,117	2,435,782	1,882,887			187,426		5.750	13.217	MON...	11,671	139,533	01/26/2007.	03/25/2037.
02660T	ER	0	American Home Mtg Inv Tr RMBS Ser 2005-2.....			.....	..	..4	1.D FM.....	82,274	97.328	80,909	83,131	82,572		(238)			5.064	5.226	MON...	351	2,976	08/26/2005.	09/25/2035.
03464R	AA	1	Angel Oak Mortgage Trust RMBS Series 202.....			.....	..	..4	1.A FM.....	2,333,861	100.954	2,326,316	2,304,337	2,322,739		(11,122)			2.466	0.657	MON...	4,735	28,413	06/23/2020.	12/25/2059.
04541G	AS	1	Asset Backed Securities Corp RMBS Ser 20.....			.....	..	..4	1.A FM.....	110,373	102.508	108,888	106,224	106,444		(660)			7.615	7.245	MON...	674	7,807	02/16/2001.	03/21/2029.
105667	AB	5	Bravo Mtg Loan Trust RMBS Ser 2006-1 Cl.....			.....	..	..4	1.A FM.....	394,566	99.687	692,230	694,402	394,566					0.388	8.818	MON...	30	7,910	04/28/2006.	07/25/2036.
12558M	BM	3	CIT Group Home Eq Loan Tr RMBS Ser 2003-.....			.....	..	..4	1.A FM.....	621,150	102.967	635,803	617,484	619,948					5.170	5.140	MON...	2,660	31,924	04/06/2004.	10/20/2032.
12596M	AA	4	Credit Suisse Mortgage Trust RMBS Ser 20.....			.....	..	..4	1.A FM.....	15,406,934	110.592	16,385,343	14,816,029	15,336,879		(70,054)			3.650	2.535	MON...	45,065	495,720	01/09/2020.	07/25/2058.
126673	DQ	2	CWABS Inc RMBS Ser 2004-7 Cl MF1.....			.....	..	..4	1.A FM.....	1,808,007	101.669	1,842,345	1,812,094	1,808,007		(63)			5.251	5.289	MON...	7,929	78,735	08/30/2004.	12/25/2034.
12667F	4S	1	Countrywide Alternative Ln Tr RMBS Ser 2.....			.....	..	..4	3.B FM.....	1,140,880	96.410	1,142,299	1,184,830	1,140,880					5.500	6.125	MON...	5,430	65,038	02/23/2005.	04/25/2035.
12667G	FD	0	Countrywide Alternative Ln Tr RMBS Ser 2.....			.....	..	..4	2.B FM.....	468,380	102.590	477,452	465,399	465,404		(264)			5.500	5.450	MON...	2,133	25,597	03/07/2005.	05/25/2035.
12668B	RZ	8	CWABS Inc RMBS Ser 2006-6CB Cl 1A4.....			.....	..	..4	1.D FM.....	484,972	98.545	556,811	565,032	484,972					5.500	9.361	MON...	2,580	31,012	04/21/2006.	05/25/2036.
126694	E9	5	CWHL Inc RMBS Ser 2006-0A4 Cl A1.....			.....	..	..4	4.B FM.....	2,938,488	41.898	2,554,898	6,097,914	2,938,488			331,957		1.569	26.331	MON...	7,975	153,091	03/01/2007.	04/25/2046.
152314	DP	2	Centex Home Equity Loan Tr RMBS Ser 2001.....			.....	..	..4	4.B FM.....	784,520	87.716	688,206	784,584	782,849		(125)			5.474	5.508	MON...	3,579	44,197	06/06/2001.	07/25/2032.
16678R	DU	8	Chevy Chase Mtg Funding Corp RMBS Ser 20.....			.....	..	..4	1.A FM.....	319,638	94.775	309,120	326,161	321,213		334			0.378	0.752	MON...	14	3,790	10/11/2007.	07/25/2036.
17306U	CE	6	Citifinancial Mtg Sec Inc RMBS Ser 2004-.....			.....	..	..4	1.A FM.....	13,110	102.512	13,440	13,110	13,093		(1)			4.346	4.357	MON...	47	570	03/24/2004.	04/25/2034.
17307G	MC	9	Citigroup Mtg Loan Trust RMBS Ser 2004-H.....			.....	..	..4	1.A FM.....	85,562	101.479	86,732	85,468	85,527					0.478	0.449	MON...	7	831	03/30/2006.	12/25/2034.
17326Q	AA	1	Citigroup Mortgage Ln Trust Inc RMBS Ser.....			.....	..	..4	1.A FM.....	7,004,471	105.762	7,211,936	6,819,011	6,993,922		(9,432)			3.000	2.671	MON...	17,048	182,386	03/04/2020.	09/25/2064.
17327R	AB	6	Citigroup Mtg Ln Tr RMBS Ser 2019-RP1 Cl.....			.....	..	..4	1.A FM.....	13,393,632	110.867	15,467,789	13,951,700	13,439,053		45,421			3.950	4.604	MON...	45,924	361,060	04/06/2020.	01/25/2066.
225458	XJ	2	CS First Boston Mtg Sec Corp RMBS Ser 20.....			.....	..	..4	1.A FM.....	57,285	104.796	61,219	58,417	57,686					5.375	5.668	MON...	262	4,563	08/29/2005.	07/25/2035.
24763L	FN	5	Delta Funding Home Eq Ln Tr RMBS Ser 199.....			.....	..	..4	1.A FM.....	72,680	101.115	73,497	72,687	72,557		(8)			7.030	7.108	MON...	426	2,580	05/28/1999.	08/15/2030.
251510	AW	3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS.....			.....	..	..4	1.A FM.....	15,964	101.173	16,155	15,968	15,943		(10)			5.470	5.486	MON...	73	805	09/23/2003.	09/25/2033.
251510	FX	6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C.....			.....	..	..4	1.D FM.....	582,147	99.495	617,334	620,469	582,147					5.300	7.034	MON...	2,740	30,018	08/17/2005.	09/25/2035.
251563	CB	6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl.....			.....	..	..4	1.A FM.....	32,587	101.757	33,169	32,596	33,100		(57)			5.240	4.851	MON...	142	1,680	01/16/2004.	12/25/2033.
294754	AS	5	Equity One ABS Inc RMBS Ser 2002-1 Cl M1.....			.....	..	..4	1.A FM.....	572,105	101.562	581,042	572,106	571,367		10			3.687	3.693	MON...	1,758	15,439	02/15/2002.	08/25/2032.
337925	ES	6	First Plus Home Ln Owner Tr RMBS Ser 199.....			.....	..	..4	6. FM.....	360,668	47.500	167,599	352,839	167,599	2,734	(970)			7.510	7.358	MON...	2,208	26,498	07/18/2001.	12/10/2024.
36226M	AE	3	GRMT Mtg Loan Tr RMBS Ser 2001-1A Cl A5.....			.....	..	..4	1.A FM.....	71,725	100.575	72,134	71,722	71,484					6.650	6.704	MON...	397	4,769	05/10/2001.	07/20/2031.
36228F	3Q	7	GS Mortgage Securities Corp RMBS Ser 200.....			.....	..	..4	1.A FM.....	17,229	101.738	17,529	17,230	17,185		(18)			4.889	4.892	MON...	70	846	05/25/2004.	04/25/2034.
36242D	DE	0	GS Mortgage Securities Corp RMBS Ser 200.....			.....	..	..4	1.A FM.....	1,483,042	102.047	1,513,442	1,483,089	1,478,271		(2,122)			5.687	5.686	MON...	7,029	80,304	08/13/2004.	06/25/2034.
38218Q	AA	8	Goodgreen Trust LBASS Ser 2017-2A Cl A.....			.....	..	..4	1.A FE.....	16,500,090	104.263	17,205,310	16,501,836	16,500,357		178			3.260	3.284	MON...	23,909	554,122	11/08/2017.	10/15/2053.
45254N	GA	9	IMPAC CMB Tr RMBS Ser 2003-11 Cl 2A1.....			.....	..	..4	1.A FM.....	46,000	96.186	44,919	46,700	46,265		193			0.988	1.238	MON...	5	704	10/11/2007.	10/25/2033.
45254N	PV	3	IMPAC CMB Tr RMBS Ser 2005-5 Cl A2.....			.....	..	..4	1.A FM.....	553,350	98.821	558,596	565,263	553,350					0.588	0.988	MON...	28	6,208	10/11/2007.	08/25/2035.
45254T	PM	0	IMPAC Secd Assets CMN Owner Tr RMBS Ser.....			.....	..	..4	1.A FM.....	12,572	101.140	12,715	12,572	12,555		(1)			4.501	4.505	MON...	47	541	05/19/2004.	08/25/2034.
45254T	TN	4	IMPAC Secd Assets CMN Owner Tr RMBS Ser.....			.....	..	..4	1.A FM.....	1,015,978	97.069	986,197	1,015,978	1,015,978					0.498	0.499	MON...	42	10,223	03/29/2006.	05/25/2036.
466247	MU	4	JP Morgan Mtg Tr RMBS Ser 2005-S1 Cl 2A3.....			.....	..	..4	1.A FM.....	810,474	103.522	832,124	803,817	803,911		(873)			5.500	5.389	MON...	3,684	44,210	01/13/2005.	01/25/2035.
52518R	CD	6	Lehman Structured Sec Corp RMBS Ser 2005.....			.....	..	..4	6. FM.....	40,285	162.493	133,842	82,367	40,285					0.538	23.826	MON...	4	1,211	05/22/2006.	09/26/2045.
576434	A2	0	Master Asset Securitization Tr RMBS Ser.....			.....	..	..4	5.B FM.....	598,310	84.086	498,116	592,386	594,105		2,504			5.500	5.390	MON...	2,715	32,581	01/13/2005.	01/25/2035.
576434	J5	4	Master Asset Securitization Tr RMBS Ser.....			.....	..	..4	1.A FM.....	1,194,158	107.474	1,260,952	1,173,260	1,173,370		(5,760)			5.500	5.294	MON...	5,377	64,529	02/16/2005.	03/25/2035.
576434	N2	6	Master Asset Securitization Tr RMBS Ser.....			.....	..	..4	3.B FM.....	268,059	99.451	271,143	272,639	269,870		85			5.500	5.730	MON...	1,250	14,995	03/31/2005.	04/25/2035.
576434	UH	5	Master Asset Securitization Tr RMBS Ser.....			.....	..	..4	1.A FM.....	129	100.356	129	129	129					5.143	5.141	MON...	1	7	08/10/2004.	08/25/2034.
57643M	JM	7	Master Asset Securitization Tr RMBS Ser.....			.....	..	..4	1.A FM.....	1,505,918	104.269	1,600,213	1,534,694	1,517,747		2,739			5.750	6.121	MON...	7,354	87,235	10/25/2006.	12/25/2034.

SCHEDULE D - PART 1

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

E10.47

1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
589929	XZ	6	Merrill Lynch Mtg Investors RMBS Ser 200				4	1.A FM.	82,350	100.937	83,155	82,383	82,141		(324)			7.820	7.529	MON...	537	4,856	01/25/2002	09/25/2032	
59166E	AA	3	Metlife Securitization Trust RMBS Ser 20				4	1.A FM.	1,073,969	110.055	1,165,361	1,058,895	1,070,920		(2,103)			3.750	3.394	MON...	3,309	39,689	04/26/2019	04/25/2058	
59980Y	AB	1	Mill City Mortgage Trust RMBS Ser 2018-4				4	1.A FM.	17,392,547	106.387	17,582,064	16,526,484	17,274,283		(118,264)			3.500	1.947	MON...	48,202	433,820	03/02/2020	04/25/2066	
59981B	AC	8	Mill City Mortgage Trust RMBS Ser 2019-G				4	1.A FM.	386,424	103.927	399,702	384,599	385,900		(464)			2.750	2.540	MON...	881	10,577	10/15/2019	07/25/2059	
59981B	AG	9	Mill City Mortgage Trust RMBS Ser 2019-G				4	1.A FM.	8,461,825	106.604	9,003,782	8,446,000	8,456,714		(4,935)			3.000	2.957	MON...	21,115	253,380	10/15/2019	07/25/2059	
64352V	EF	4	New Century Home Equity Ln Tr RMBS Ser 2				4	1.A FM.	28,097	103.558	29,104	28,104	28,052		(3)			5.008	5.035	MON...	117	1,414	10/07/2003	11/25/2033	
64828G	AD	2	New Residential Mtg Ln Tr RMBS Ser 2019-				4	1.A FM.	1,487,633	106.107	1,543,037	1,454,235	1,483,699		(3,199)			3.500	2.973	MON...	4,242	50,898	11/26/2019	09/25/2059	
64828X	AB	9	New Residential Mtg Ln Tr RMBS Ser 2020-				4	1.A FM.	20,276,884	106.534	21,232,286	19,930,000	20,243,325		(33,559)			3.000	2.778	MON...	49,825	548,075	02/05/2020	11/25/2059	
64829G	AA	7	New Residential Mtg Ln Tr RMBS Ser 2016-				4	1.A FE.	785,140	106.054	797,773	752,230	780,651		(3,854)			3.750	2.768	MON...	2,351	28,209	10/09/2019	11/25/2035	
64830B	AQ	0	New Residential Mtg Ln Tr RMBS Ser 2017-				4	1.A FM.	2,295,275	107.972	2,622,497	2,428,863	2,309,157		13,882			3.850	5.488	MON...	7,793	70,113	03/27/2020	08/27/2057	
64830D	AB	9	New Residential Mtg Ln Tr RMBS Ser 2019-				4	1.A FM.	6,802,088	107.702	6,851,699	6,361,737	6,749,177		(52,911)			4.250	2.439	MON...	22,531	202,780	02/28/2020	12/25/2057	
64830H	AA	2	New Residential Mtg Ln Tr RMBS Ser 2019-				4	1.A FM.	15,437,360	105.968	16,131,392	15,222,847	15,388,197		(42,302)			3.250	2.791	MON...	41,229	494,742	12/13/2019	02/25/2049	
64830M	AG	8	New Residential Mtg Ln Tr RMBS Ser 2019-				4	1.A FM.	11,611,092	104.354	11,798,582	11,306,349	11,540,716		(57,724)			3.500	2.526	MON...	32,977	395,722	10/03/2019	08/25/2059	
64830W	AD	3	New Residential Mtg Ln Tr RMBS Ser 2019-				4	1.A FM.	26,961,955	105.525	27,639,650	26,192,514	26,778,631		(151,340)			3.500	2.481	MON...	76,395	916,738	08/07/2019	12/25/2058	
65535V	CN	6	Nomura Asset Sec Corp RMBS Ser 2004-AP1				4	1.A FM.	3,273	102.138	3,343	3,273	3,271		2			4.820	4.802	MON...	13	165	02/05/2004	03/25/2034	
65535V	DC	9	Nomura Asset Sec Corp RMBS Ser 2004-AP2				4	1.A FM.	57,563	100.674	58,412	58,021	57,673		(1)			5.603	5.724	MON...	271	3,058	06/10/2004	07/25/2034	
65535V	GH	5	Nomura Asset Sec Corp RMBS Ser 2004-AP3				4	1.A FM.	1,883	100.179	1,887	1,883	1,880					5.293	5.298	MON...	8	100	10/22/2004	10/25/2034	
67575N	BX	0	Ocwen Master Adv Rec Tr LBASS Ser 2020-T				4	1.C FE.	460,000	100.206	460,949	460,000	460,000					1.774	1.781	MON...	363	2,675	08/12/2020	08/15/2052	
74922P	AC	8	Residential Accredit Loans Inc RMBS Ser				4	1.A FM.	389,966	92.860	541,189	582,802	389,966					0.298	10.015	MON...	19	4,654	10/11/2007	02/25/2037	
76114H	AK	1	Residential Asset Sec Tr RMBS Ser 2007-A				4	5.B FM.	114,700	80.960	101,944	125,919	114,700					6.000	8.147	MON...	630	7,543	10/03/2007	05/25/2037	
805564	PB	1	Saxon Asset Securities Tr RMBS Ser 2003-				4	1.A FM.	22,157	101.843	22,565	22,157	22,157					4.542	4.560	MON...	84	1,015	09/04/2003	12/25/2033	
81441P	BZ	3	Security Natl Mtg Loan Tr RMBS Ser 2004-				4	1.A FM.	60,384	99.781	60,252	60,384	60,384					5.772	5.793	MON...	290	3,485	10/28/2004	11/25/2034	
863579	CD	8	Structured Adj Rate Mtg Ln RMBS Ser 2004				4	1.A FM.	229,387	101.679	231,251	227,433	228,253		(286)			2.601	2.422	MON...	493	7,876	10/23/2004	10/25/2034	
89173F	AA	8	Towd Point Mortgage Tr RMBS Ser 2017-1 C				4	1.A FM.	3,126,845	102.490	3,264,907	3,185,579	3,148,668		17,357			2.750	3.571	MON...	7,300	87,603	02/22/2019	10/25/2056	
89173U	AA	5	Towd Point Mortgage Tr RMBS Ser 2017-4 C				4	1.A FM.	727,199	103.623	725,623	700,256	726,674		(525)			2.750	2.208	MON...	1,605	3,209	10/05/2020	06/25/2057	
89175M	AB	9	Towd Point Mortgage Tr RMBS Ser 2018-3 C				4	1.A FM.	5,761,212	109.904	5,828,230	5,303,000	5,731,078		(30,135)			3.875	2.931	MON...	17,124	153,019	03/11/2020	05/25/2058	
89175V	AA	1	Towd Point Mortgage Tr RMBS Ser 2018-2 C				4	1.A FM.	4,156,705	104.675	4,073,651	3,891,732	4,135,124		(21,581)			3.250	0.706	MON...	10,540	52,700	07/29/2020	03/25/2058	
89175V	AB	9	Towd Point Mortgage Tr RMBS Ser 2018-2 C				4	1.A FM.	29,406,938	109.107	30,113,642	27,600,000	29,185,702		(221,236)			3.500	2.366	MON...	80,500	723,476	03/09/2020	03/25/2058	
89176L	AC	8	Towd Point Mortgage Tr RMBS Ser 2018-6 C				4	1.A FM.	2,440,182	111.708	2,524,590	2,260,000	2,418,748		(21,434)			3.750	2.480	MON...	7,063	70,625	02/13/2020	03/25/2058	
89178B	AA	2	Towd Point Mortgage Tr RMBS Ser 2019-4 C				4	1.A FM.	429,887	105.556	426,828	404,362	428,554		(1,333)			2.900	0.898	MON...	977	2,932	09/10/2020	07/25/2059	
89612L	AA	4	Tricon American Homes RMBS Ser 2019-SFR1				4	1.A FE.	6,499,764	105.123	6,833,002	6,500,000	6,498,261		(1,181)			2.750	2.744	MON...	14,896	178,750	09/16/2019	03/17/2038	
89612L	AB	2	Tricon American Homes RMBS Ser 2019-SFR1				4	1.C FE.	3,949,837	103.828	4,101,214	3,950,000	3,948,848		(777)			2.999	2.994	MON...	9,872	118,461	09/16/2019	03/17/2038	
92837K	AA	9	Visio RMBS Ser 2020-1 CI A1				4	1.A FE.	8,602,728	100.736	8,666,174	8,602,857	8,601,529		(1,199)			1.545	1.483	MON...	11,076	55,381	07/24/2020	08/25/2055	
92922F	EB	0	Washington Mutual Mtg RMBS Ser 2003-AR10				4	1.A FM.	177,322	100.549	180,969	179,980	178,656		177			2.572	2.796	MON...	386	6,712	03/10/2005	10/25/2033	
93934F	CM	2	Washington Mutual MSC Mtg PT RMBS Ser 20				4	3.B FM.	77,174	101.086	77,383	76,552	76,865		(16)			5.500	5.339	MON...	351	4,207	10/13/2005	10/25/2035	
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities								257,649,055	XXX	266,852,358	256,401,164	256,593,372	2,734	(790,201)	519,383	0	XXX	XXX	XXX	706,579	7,734,798	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																									
05491L	AA	6	Barclays Commercial Mtg Sec CMBS Ser 201				4	1.A FM.	2,183,107	96.345	2,143,672	2,225,000	2,196,118		4,360			2.937	3.196	MON...	4,720	65,348	11/29/2017	08/14/2036	
05491U	BD	9	Barclays Commercial Mtg Sec CMBS Ser 201	CF			4	1.A FM.	32,352,978	119.781	37,371,703	31,200,000	32,148,270		(107,275)			4.314	3.871	MON...	112,164	1,345,968	04/03/2019	12/15/2051	
05492J	AW	2	Barclays Commercial Mtg Sec CMBS Ser 201				4	1.A FM.	24,719,328	112.290	26,949,600	24,000,000	24,645,101		(67,809)			3.063	2.716	MON...	61,260	735,120	11/05/2019	11/15/2052	

SCHEDULE D - PART 1

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

E10.48

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B/A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05550M	AU	8	Barclays Comm Mtg Sec Tr CMBS Ser 2019-C.....	.....	.....	.....	.....	4	1 A FM.....	5,877,146	.....	6,577,911	5,706,000	5,852,211	.....	(16,166)	.....	.....	3.583	3.230	MON...	17,037	204,446	05/17/2019.	05/15/2052.
05604F	AA	3	Bway Mortgage Trust CMBS Ser 2013-1515 C.....	.....	.....	.....	.....	4	1 A FM.....	9,135,158	103.898	9,246,223	8,899,344	8,991,102	.....	(17,743)	.....	.....	2.809	2.294	MON...	20,834	231,355	07/29/2020.	03/10/2033.
06054A	AV	1	Banc of America Comm Mtg Tr CMBS Ser 201.....	.....	.....	.....	.....	4	1 A FM.....	4,921,541	107.016	5,113,494	4,778,252	4,821,821	.....	(17,459)	.....	.....	3.429	2.976	MON...	13,654	163,846	09/14/2015.	09/15/2048.
065403	BC	0	BANK CMBS Ser 2019-BN17 CI A4.....	.....	.....	.....	.....	4	1 A FM.....	4,428,648	116.545	5,011,431	4,300,000	4,408,137	.....	(11,914)	.....	.....	3.714	3.366	MON...	13,309	159,702	03/21/2019.	04/15/2052.
065404	BB	0	BANK CMBS Ser 2018-BN10 CI A5.....	.....	.....	.....	.....	4	1 A FM.....	19,054,889	115.332	21,336,439	18,500,000	18,904,364	.....	(53,831)	.....	.....	3.688	3.338	MON...	56,857	682,280	01/26/2018.	02/15/2061.
065405	AE	2	BANK CMBS Ser 2019-BN16 CI A4.....	.....	.....	.....	.....	4	1 A FM.....	6,488,584	118.291	7,452,308	6,300,000	6,456,501	.....	(17,506)	.....	.....	4.005	3.653	MON...	21,026	252,315	02/01/2019.	02/15/2052.
06540T	AD	2	BANK CMBS Ser 2018-BN11 A3.....	.....	.....	.....	.....	4	1 A FM.....	15,449,505	117.620	17,643,030	15,000,000	15,338,197	.....	(42,806)	.....	.....	4.046	3.695	MON...	50,575	606,900	04/13/2018.	03/15/2061.
06540V	BB	0	BANK CMBS Ser 2019-BN24 CI A3.....	.....	.....	.....	.....	4	1 A FM.....	1,338,936	111.610	1,450,930	1,300,000	1,335,206	.....	(3,611)	.....	.....	2.960	2.619	MON...	3,207	38,480	12/11/2019.	11/15/2062.
06540W	BD	4	BANK CMBS Ser 2019-BN19 CI A3.....	.....	.....	.....	.....	4	1 A FM.....	9,271,404	113.007	10,170,630	9,000,000	9,236,067	.....	(25,536)	.....	.....	3.183	2.834	MON...	23,873	286,470	12/13/2019.	08/15/2061.
06541R	BB	8	BANK CMBS Ser 2019-BN23 CI A3.....	.....	.....	.....	.....	4	1 A FM.....	1,081,472	111.256	1,168,187	1,050,000	1,078,357	.....	(2,944)	.....	.....	2.920	2.577	MON...	2,555	30,660	11/21/2019.	11/15/2029.
06541R	BE	2	BANK CMBS Ser 2019-BN23 CI AS.....	.....	.....	.....	.....	4	1 A FM.....	411,998	111.930	447,720	400,000	410,827	.....	(1,107)	.....	.....	3.203	2.858	MON...	1,068	12,812	11/21/2019.	11/15/2029.
06541T	AY	5	BANK CMBS Ser 2020-BN29 CI A1.....	.....	.....	.....	.....	4	1 A FE.....	782,809	100.305	785,195	782,812	782,806	.....	(3)	.....	.....	0.549	0.541	MON...	358	358	11/20/2020.	11/15/2053.
06541W	AX	0	BANK CMBS Ser 2017-BNK5 CI A5.....	.....	.....	.....	.....	4	1 A FM.....	2,736,344	113.244	3,170,829	2,800,000	2,752,027	.....	6,014	.....	.....	3.390	3.695	MON...	7,910	94,920	04/19/2018.	06/15/2060.
08160B	AD	6	Benchmark Mortgage Trust CMBS 2018-B5 CI.....	.....	.....	.....	.....	4	1 A FM.....	4,280,678	119.112	4,752,549	3,990,000	4,231,606	.....	(28,553)	.....	.....	4.208	3.298	MON...	13,990	167,883	04/03/2019.	07/15/2051.
08160B	AH	7	Benchmark Mortgage Trust CMBS 2018-B5 CI.....	.....	.....	.....	.....	4	1 A FM.....	5,355,989	119.437	6,210,724	5,200,000	5,322,396	.....	(14,617)	.....	.....	4.419	4.064	MON...	19,149	229,783	07/27/2018.	07/15/2051.
08160K	AE	4	Benchmark Mortgage Trust CMBS Ser 2019-B.....	.....	.....	.....	.....	4	1 A FM.....	1,802,427	110.971	1,941,989	1,750,000	1,797,338	.....	(4,914)	.....	.....	2.928	2.585	MON...	4,270	51,240	11/25/2019.	12/15/2072.
08161C	AE	1	Benchmark Mortgage Trust CMBS 2018-B2 CI.....	CF..	.....	.....	.....	4	1 A FM.....	26,070,294	116.100	29,570,619	25,470,000	25,908,255	.....	(59,463)	.....	.....	3.882	3.604	MON...	82,393	988,720	12/12/2018.	02/15/2051.
08161H	AF	7	Benchmark Mortgage Trust CMBS 2018-B4 CI.....	.....	.....	.....	.....	4	1 A FM.....	8,857,357	118.226	10,167,393	8,600,000	8,798,414	.....	(24,545)	.....	.....	4.121	3.767	MON...	29,534	354,406	06/28/2018.	07/15/2051.
08161H	AH	3	Benchmark Mortgage Trust CMBS 2018-B4 CI.....	.....	.....	.....	.....	4	1 A FM.....	8,857,972	118.012	10,148,998	8,600,000	8,799,789	.....	(24,261)	.....	.....	4.311	3.957	MON...	30,896	370,746	06/28/2018.	07/15/2051.
08162B	BJ	0	Benchmark Mtg Tr CMBS Ser 2019-B11 CI AS.....	.....	.....	.....	.....	4	1 A FM.....	123,599	115.426	138,511	120,000	123,093	.....	(332)	.....	.....	3.784	3.434	MON...	378	4,541	05/22/2019.	05/15/2052.
08162C	AF	7	Benchmark Mtg Tr CMBS Ser 2018-B6 CI AS.....	.....	.....	.....	.....	4	1 A FM.....	6,360,123	119.083	7,353,344	6,175,000	6,323,266	.....	(16,952)	.....	.....	4.441	4.093	MON...	22,853	274,232	09/20/2018.	11/10/2051.
08162C	AG	5	Benchmark Mtg Tr CMBS Ser 2018-B6 CI B.....	.....	.....	.....	.....	4	1 A FM.....	1,855,663	114.678	2,064,208	1,800,000	1,844,709	.....	(5,044)	.....	.....	4.618	4.259	MON...	6,928	84,528	09/20/2018.	11/10/2051.
08162F	AG	8	Benchmark Mtg Tr CMBS Ser 2019-B12 CI AS.....	.....	.....	.....	.....	4	1 A FM.....	11,516,352	112.709	12,602,027	11,181,000	11,473,257	.....	(31,014)	.....	.....	3.419	3.072	MON...	31,855	382,256	07/19/2019.	08/15/2052.
08162P	AX	9	Benchmark Mtg Tr CMBS Ser 2018-B1 CI A5.....	.....	.....	.....	.....	4	1 A FM.....	10,814,228	115.243	12,100,473	10,500,000	10,727,681	.....	(30,962)	.....	.....	3.666	3.312	MON...	32,078	384,930	01/19/2018.	01/15/2051.
08162T	BB	8	Benchmark Mtg Tr CMBS Ser 2018-B7 CI A4.....	.....	.....	.....	.....	4	1 A FM.....	1,586,100	121.798	1,875,691	1,540,000	1,577,355	.....	(4,275)	.....	.....	4.510	4.155	MON...	5,788	69,454	11/09/2018.	11/15/2051.
08162U	AW	0	Benchmark Mtg Tr CMBS Ser 2018-B8 CI A5.....	CF..	.....	.....	.....	4	1 A FM.....	25,455,363	119.766	29,598,920	24,714,000	25,317,224	.....	(70,019)	.....	.....	4.232	3.873	MON...	87,152	1,045,822	12/10/2018.	01/15/2052.
08162V	AE	8	Benchmark Mtg Tr CMBS Ser 2019-B10 CI A4.....	.....	.....	.....	.....	4	1 A FM.....	11,157,845	116.839	12,618,644	10,800,000	11,101,201	.....	(33,270)	.....	.....	3.717	3.329	MON...	33,453	401,436	03/29/2019.	03/15/2062.
08162V	AG	3	Benchmark Mtg Tr CMBS Ser 2019-B10 CI AM.....	.....	.....	.....	.....	4	1 A FM.....	2,449,288	116.166	2,762,416	2,378,000	2,438,119	.....	(6,566)	.....	.....	3.979	3.628	MON...	7,885	94,621	03/21/2019.	03/15/2062.
08162W	AY	2	Benchmark Mtg Tr CMBS Ser 2020-B19 CI A1.....	.....	.....	.....	.....	4	1 A FM.....	212,535	100.435	213,463	212,539	212,532	.....	(4)	.....	.....	0.628	0.619	MON...	111	334	09/21/2020.	09/15/2053.
08163A	AA	1	Benchmark Mtg Tr CMBS Ser 2020-B18 CI A1.....	.....	.....	.....	.....	4	1 A FM.....	531,119	100.487	533,710	531,122	531,114	.....	(5)	.....	.....	0.875	0.861	MON...	387	1,936	07/23/2020.	07/15/2053.
12515B	AE	8	CD Comm Mtg Tr CMBS Ser 2019-CD8 CI A4.....	.....	.....	.....	.....	4	1 A FM.....	3,517,379	110.645	3,778,513	3,415,000	3,515,501	.....	(10,763)	.....	.....	2.912	2.529	MON...	8,287	99,445	08/09/2019.	08/15/2057.
12529M	AF	5	Cantor Comm Real Estate Trust CMBS Ser 2.....	.....	.....	.....	.....	4	1 A FM.....	5,757,674	116.779	6,527,929	5,590,000	5,731,931	.....	(15,596)	.....	.....	3.786	3.434	MON...	17,635	211,621	04/16/2019.	05/15/2052.
12529T	AX	1	Cantor Comm Real Estate Lend CMBS Ser 2.....	.....	.....	.....	.....	4	1 A FM.....	1,441,997	111.630	1,562,814	1,400,000	1,437,989	.....	(3,890)	.....	.....	3.006	2.663	MON...	3,506	42,077	12/09/2019.	01/15/2053.
12593Y	BD	4	Comm Mortgage Trust CMBS Ser 2016-CR28 C.....	.....	.....	.....	.....	4	1 A FM.....	10,099,474	110.943	11,094,250	10,000,000	10,049,092	.....	(10,981)	.....	.....	3.495	3.387	MON...	29,125	349,500	01/27/2016.	02/10/2049.
12652U	AU	3	CSAIL Commercial Mtg Tr CMBS Ser 2018-CX.....	.....	.....	.....	.....	4	1 A FM.....	8,324,139	115.970	9,351,829	8,064,000	8,265,923	.....	(26,477)	.....	.....	4.033	3.630	MON...	27,102	325,228	04/10/2019.	04/15/2051.
12655T	BM	0	COMM Mortgage Tr CMBS Ser 2019-GC44 CI A.....	.....	.....	.....	.....	4	1 A FM.....	2,368,982	111.420	2,562,660	2,300,000	2,362,226	.....	(6,419)	.....	.....	2.950	2.608	MON...	5,654	67,850	11/19/2019.	08/15/2057.
17326C	AZ	7	Citigroup Comm Mtg Tr CMBS Ser 2017-B1 C.....	.....	.....	.....	.....	4	1 A FM.....	1,853,942	113.459	2,042,258	1,800,000	1,836,862	.....	(5,302)	.....	.....	3.458	3.111	MON...	5,187	62,244	08/15/2017.	08/15/2027.
17326D	AD	4	Citigroup Comm Mtg Tr CMBS Ser 2017-P8 C.....	.....	.....	.....	.....	4	1 A FM.....	26,766,313	113.871	29,780,683	26,153,000	26,576,058	.....	(61,740)	.....	.....	3.465	3.190	MON...	75,517	906,201	01/24/2018.	09/15/2050.
17327F	AD	8	Citigroup Comm Mtg Tr CMBS Ser 2018-B2 C.....	.....	.....	.....	.....	4	1 A FM.....	15,449,604	116.493	17,473,995	15,000,000	15,334,753	.....	(42,646)	.....	.....	4.009	3.662	MON...	50,113	601,350	03/08/2018.	03/10/2051.

SCHEDULE D - PART 1

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

E10.49

1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
17328F	AW	5	Citigroup Comm Mtg Tr CMBS Ser 2019-GC41.....			.....	.....	4	1.A FM.....	.....	9,063,964	110.744	9,745,463	8,800,000	9,030,721	.....	.....(24,485)	.....	.....2.869	2.532	MON.....	21,037	252,446	08/05/2019.	08/10/2056.
17328H	BD	2	Citigroup Comm Mtg Tr CMBS Ser 2019-GC43.....			.....	.....	4	1.A FM.....	.....	10,299,634	112.259	11,225,940	10,000,000	10,268,022	.....	.....(27,940)	.....	.....3.038	2.696	MON.....	25,317	303,800	10/29/2019.	11/10/2052.
17328R	AZ	2	Citigroup Comm Mtg Tr CMBS Ser 2020-GC46.....			.....	.....	4	1.A FM.....	.....	2,935,352	109.701	3,126,484	2,850,000	2,928,562	.....	.....(6,790)	.....	.....2.717	2.377	MON.....	6,453	64,529	02/13/2020.	01/15/2053.
22945D	AG	8	CSAIL Commercial Mtg Tr CMBS Ser 2019-C1.....			.....	.....	4	1.A FM.....	.....	16,446,468	117.452	18,658,441	15,886,000	16,352,518	.....	.....(53,153)	.....	.....4.053	3.628	MON.....	53,654	643,844	04/04/2019.	03/15/2052.
23305J	AA	0	DBUBS Mtg Tr CMBS Ser 2017-BRBK CI A.....			.....	.....	4	1.A FM.....	.....	4,428,793	108.019	4,644,813	4,300,000	4,371,545	.....	.....(18,568)	.....	.....3.452	2.980	MON.....	12,370	148,436	10/12/2017.	10/10/2034.
233063	AC	0	Deutsche Bank Comm Mtg Trust CMBS Ser 20.....			.....	.....	4	1.A FM.....	.....	296,711	100.506	298,217	296,716	296,704	.....	.....(7)	.....	.....0.800	0.789	MON.....	198	791	08/20/2020.	09/15/2053.
36250S	AE	9	GS Mortgage Securities Trust CMBS Ser 20.....			.....	.....	4	1.A FM.....	.....	17,823,009	117.278	20,171,885	17,200,000	17,695,465	.....	.....(59,426)	.....	.....4.155	3.721	MON.....	59,555	714,660	04/04/2019.	07/10/2051.
36257H	BP	0	GS Mortgage Securities Trust CMBS Ser 20.....			.....	.....	4	1.A FM.....	.....	8,219,073	113.132	9,027,942	7,980,000	8,186,637	.....	.....(22,174)	.....	.....3.160	2.820	MON.....	21,014	252,168	06/26/2019.	07/10/2052.
46361T	AC	6	Irvine Core Office Tr CMBS Ser 2013-IRV.....			.....	.....	4	1.A FM.....	.....	334,363	104.877	335,605	320,000	333,411	.....	.....(951)	.....	.....3.173	1.362	MON.....	592	1,721	10/28/2020.	05/15/2048.
46590R	AE	9	JP Morgan Chase Comm Mtg Secs CMBS 2016.....			.....	.....	4	1.A FM.....	.....	10,802,344	109.087	11,999,614	11,000,000	10,862,519	.....	.....20,242	.....	.....2.870	3.113	MON.....	26,312	315,744	12/04/2017.	08/15/2049.
46591A	BA	2	JPMDB Commercial Mtge Securit CMBS Ser 2.....			.....	.....	4	1.A FM.....	.....	24,925,985	118.675	28,719,423	24,200,000	24,755,396	.....	.....(69,014)	.....	.....4.211	3.856	MON.....	84,914	1,018,965	05/23/2018.	06/15/2051.
46640J	AS	6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2.....			.....	.....	4	1.A FM.....	.....	916,884	103.354	917,179	887,419	892,055	.....	.....(2,567)	.....	.....3.414	2.842	MON.....	2,524	30,294	04/14/2014.	01/15/2046.
46868R	AA	2	Jackson Park Trust CMBS Ser 2019-LIC CI.....			.....	.....	4	1.A FM.....	.....	7,936,953	105.277	8,422,128	8,000,000	7,942,458	.....	.....4,894	.....	.....2.766	2.863	MON.....	18,440	221,280	11/07/2019.	10/14/2039.
48128Y	AW	1	JP Morgan Chase Comm Mtg Secs CMBS Ser 2.....			.....	.....	4	1.A FM.....	.....	13,595,987	118.331	15,619,639	13,200,000	13,527,019	.....	.....(36,501)	.....	.....4.029	3.681	MON.....	44,320	531,841	02/15/2019.	03/10/2052.
50180L	AD	2	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 CI A.....			.....	.....	4	1.A FM.....	.....	463,196	100.611	482,907	479,977	478,978	.....	.....982	.....	.....6.274	6.790	MON.....	1,673	30,125	05/01/2008.	04/15/2041.
556227	AA	4	Madison Avenue Trust CMBS Ser 2015-11MD.....			.....	.....	4	1.A FM.....	.....	6,085,251	109.961	6,597,672	6,000,000	6,041,177	.....	.....(8,998)	.....	.....3.555	3.400	MON.....	17,774	216,843	09/15/2015.	09/10/2033.
61691N	AE	5	Morgan Stanley Capital I Tr CMBS Ser 201.....			.....	.....	4	1.A FM.....	.....	25,748,473	114.754	28,688,525	25,000,000	25,536,979	.....	.....(72,201)	.....	.....3.587	3.241	MON.....	74,729	896,750	12/12/2017.	12/15/2050.
61691Q	AE	8	Morgan Stanley Capital I Tr CMBS Ser 201.....			.....	.....	4	1.A FM.....	.....	20,289,700	119.519	23,545,322	19,700,000	20,171,033	.....	.....(55,504)	.....	.....4.407	4.050	MON.....	72,348	868,179	10/12/2018.	10/23/2051.
61691U	BE	8	Morgan Stanley Capital I Tr CMBS Ser 201.....			.....	.....	4	1.A FM.....	.....	694,219	111.556	740,733	664,000	691,213	.....	.....(2,789)	.....	.....3.127	2.606	MON.....	1,730	20,763	12/12/2019.	11/15/2029.
61763B	AS	3	Morgan Stanley BAML Tr CMBS Ser 2013-C13.....			.....	.....	4	1.A FM.....	.....	1,723,702	103.814	1,737,340	1,673,509	1,681,430	.....	.....(3,938)	.....	.....3.557	3.099	MON.....	4,961	64,075	11/26/2013.	11/15/2046.
61766L	BS	7	Morgan Stanley BAML Tr CMBS Ser 2016-C28.....			.....	.....	4	1.A FM.....	.....	8,146,875	111.644	9,210,622	8,250,000	8,171,353	.....	.....12,134	.....	.....3.544	3.753	MON.....	24,365	292,380	12/06/2018.	01/15/2049.
61771L	AE	2	Morgan Stanley Capital I Tr CMBS Ser 201.....			.....	.....	4	1.A FM.....	.....	11,795,893	97.010	11,224,045	11,570,000	11,746,553	.....	.....(45,029)	.....	.....3.177	2.754	MON.....	30,633	373,717	11/15/2019.	11/10/2036.
61771M	AW	0	Morgan Stanley Capital I Tr CMBS Ser 201.....			.....	.....	4	1.A FM.....	.....	5,151,362	113.204	5,660,195	5,000,000	5,131,443	.....	.....(14,102)	.....	.....3.261	2.912	MON.....	13,588	163,050	12/12/2019.	07/15/2052.
63874T	AA	5	Natixis Comm Mtg Sec CMBS Ser 2019-LVL C.....			.....	.....	4	1.A FE.....	.....	2,368,991	113.867	2,618,934	2,300,000	2,357,528	.....	.....(6,868)	.....	.....3.885	3.514	MON.....	7,446	89,355	04/12/2019.	08/15/2038.
90276F	AW	4	UBS Commercial Mtg Tr CMBS Ser 2018-C10.....			.....	.....	4	1.A FM.....	.....	20,493,631	117.437	23,264,290	19,810,000	20,343,276	.....	.....(65,756)	.....	.....4.313	3.895	MON.....	71,207	854,485	03/20/2019.	05/15/2051.
90276R	BE	7	UBS Commercial Mtg Tr CMBS Ser 2017-C4 C.....			.....	.....	4	1.A FM.....	.....	17,146,843	112.331	18,872,782	16,801,000	17,037,918	.....	.....(34,576)	.....	.....3.563	3.325	MON.....	49,885	598,620	04/19/2018.	10/15/2050.
90276V	AE	9	UBS Commercial Mtg Tr CMBS Ser 2018-C8 C.....			.....	.....	4	1.A FM.....	.....	9,990,345	116.191	11,270,537	9,700,000	9,913,672	.....	.....(27,855)	.....	.....3.983	3.632	MON.....	32,196	386,351	02/12/2018.	02/15/2051.
90276Y	AE	3	UBS Commercial Mtg Tr CMBS Ser 2019-C16.....			.....	.....	4	1.A FM.....	.....	5,304,461	114.106	5,876,464	5,150,000	5,279,911	.....	.....(14,532)	.....	.....3.605	3.253	MON.....	15,471	185,647	03/27/2019.	04/15/2052.
90278K	BA	8	UBS Commercial Mtg Tr CMBS Ser 2018-C14.....			.....	.....	4	1.A FM.....	.....	9,681,953	119.671	11,249,093	9,400,000	9,629,415	.....	.....(26,129)	.....	.....4.448	4.092	MON.....	34,843	418,112	11/28/2018.	12/15/2051.
90278P	BA	7	UBS Commercial Mtg Tr CMBS Ser 2019-C18.....			.....	.....	4	1.A FM.....	.....	566,494	111.011	610,558	550,000	564,921	.....	.....(1,526)	.....	.....3.035	2.693	MON.....	1,391	16,694	12/11/2019.	12/15/2052.
90291J	AW	7	UBS Commercial Mtg Tr CMBS 2018-C9 CI A4.....			.....	.....	4	1.A FM.....	.....	15,425,791	117.150	17,373,301	14,830,000	15,296,910	.....	.....(59,205)	.....	.....4.117	3.618	MON.....	50,879	610,551	04/03/2019.	03/15/2051.
90353D	AZ	8	UBS Comm Mtg Tr CMBS Ser 2018-C12 CI A5.....			.....	.....	4	1.A FM.....	.....	13,080,981	118.643	15,067,686	12,700,000	12,998,755	.....	.....(36,035)	.....	.....4.296	3.940	MON.....	45,468	545,617	08/03/2018.	07/15/2051.
90353K	AY	5	UBS Comm Mtg Tr CMBS Ser 2018-C13 CI A4.....			.....	.....	4	1.A FM.....	.....	19,981,924	119.294	23,143,017	19,400,000	19,863,798	.....	.....(54,417)	.....	.....4.334	3.979	MON.....	70,073	840,874	09/21/2018.	10/15/2051.
92939G	AA	5	WFLD Mortgage Tr CMBS Ser 2014-MONT CI A.....			.....	.....	4	1.A FM.....	.....	7,337,232	101.735	7,172,310	7,050,000	7,206,747	.....	.....(42,163)	.....	.....3.75						

SCHEDULE D - PART 1

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

1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
95002X	BA	2	Wells Fargo Comm Mtg Tr CMBS Ser 2020-C5.....			.....	..	.....4	1.A FM.....	1,224,984	100.515	1,231,326	1,225,017	1,224,955	.....	.....(29)	.....	.....0.903	0.892	MON...	922	3,687	08/19/2020.	08/15/2053.
3499999.		Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....			.....	..	.....4	.....	.....737,607,382	XXX	824,191,466	717,848,333	733,245,611	0	(1,940,592)	0	0	XXX	XXX	XXX	2,263,526	27,616,745	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																								
00175M	BF	6	American Money Mgmt Corp CLO Ser 2014-15.....			.....	..	.....4	1.A FE.....	897,808	99.606	894,271	897,808	897,808	.....	.....	.....	.....1.497	1.500	JAJO..	2,912	23,645	11/26/2018.	01/15/2032.
00177J	AA	3	American Money Mgmt Corp CLO Ser 2020-23.....			.....	..	.....4	1.A FE.....	13,950,000	99.999	13,949,847	13,950,000	13,950,000	.....	.....	.....	.....1.618	1.621	JAJO..	31,344	.....	10/15/2020.	10/17/2031.
00177J	AE	5	American Money Mgmt Corp CLO Ser 2020-23.....			.....	..	.....4	1.A FE.....	1,400,000	99.999	1,399,980	1,400,000	1,400,000	.....	.....	.....	.....1.880	1.884	JAJO..	3,656	.....	10/15/2020.	10/17/2031.
00177J	AG	0	American Money Mgmt Corp CLO Ser 2020-23.....			.....	..	.....4	1.C FE.....	6,800,000	99.998	6,799,884	6,800,000	6,800,000	.....	.....	.....	.....2.018	2.023	JAJO..	19,057	.....	10/15/2020.	10/17/2031.
01449W	AB	2	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser 10A C.....			.....	..	.....4	2.B FE.....	5,000,000	73.447	3,672,360	5,000,000	5,000,000	.....	.....	.....	.....0.745	0.746	MJSD.	931	71,773	02/28/2006.	09/23/2036.
023771	S4	1	American Airlines Inc LBASS PTC Ser 16-3.....			.....	..	.....4	4.A FE.....	6,613,646	75.117	4,967,966	6,613,646	6,613,646	.....	.....	.....	.....3.750	3.750	AO.....	52,358	248,012	09/20/2017.	10/15/2025.
02377D	AA	0	American Airlines Inc LBASS EETC Ser 201.....			.....	..	.....4	3.B FE.....	7,472,349	84.541	6,317,191	7,472,349	7,472,349	.....	.....	.....	.....3.700	3.700	AO.....	58,367	276,477	09/26/2017.	04/15/2027.
02377L	AA	2	American Airlines Inc Secured Ser AA.....			.....	..	.....1	2.A FE.....	4,826,158	97.992	4,729,258	4,826,158	4,826,158	.....	.....	.....	.....3.150	3.150	FA.....	57,431	152,024	08/01/2019.	08/15/2033.
02378M	AA	9	American Airlines Inc Secured Ser A.....			.....	..	.....1	3.A FE.....	11,896,238	87.391	10,375,329	11,872,349	11,893,743	.....	.....(1,540)	.....	.....3.500	3.474	FA.....	156,979	415,532	08/02/2019.	08/15/2033.
02379D	AA	8	American Airlines Inc Secured Ser B.....			.....	..	.....1	4.B FE.....	16,146,949	84.118	13,441,107	15,978,795	16,128,267	.....	.....(16,251)	.....	.....3.850	3.637	FA.....	232,403	615,184	02/05/2020.	08/15/2029.
02582J	JF	8	American Express Cr Acct M Tr LBASS Ser.....			.....	..	.....4	1.A FE.....	4,342,646	101.529	4,315,000	4,250,009	4,289,102	.....	.....(53,543)	.....	.....3.060	1.350	MON..	5,780	97,538	04/01/2020.	02/15/2024.
02588Q	AB	4	American Express Cr Acct M Tr LBASS Ser.....			.....	..	.....4	1.A FE.....	2,394,695	103.180	2,373,140	2,300,000	2,369,476	.....	.....(25,219)	.....	.....2.870	0.359	MON..	2,934	27,504	07/21/2020.	10/15/2024.
03066E	AB	0	AmeriCredit Automobile Rec Tr LBASS Ser.....			.....	..	.....4	1.A FE.....	1,871,976	100.172	1,875,265	1,872,047	1,872,002	.....	.....26	.....	.....0.600	0.604	MON..	406	4,555	07/14/2020.	12/18/2023.
03334@	AA	7	AnchoragePermit Ctr Bldg Ls Tr CTL.....			.....	..	.....1	1.B.....	627,234	110.059	690,328	627,234	627,234	.....	.....	.....	.....6.340	6.424	MON..	1,767	39,767	02/11/2003.	02/15/2025.
03762Y	AF	4	Apidos CLO CLO Ser 2016-25A CI A1R.....			.....	..	.....4	1.A FE.....	1,100,000	99.469	1,094,160	1,100,000	1,100,000	.....	.....	.....	.....1.388	1.391	JAJO..	3,097	27,498	10/24/2018.	10/20/2031.
03762Y	AH	0	Apidos CLO CLO Ser 2016-25A CI A2R.....			.....	..	.....4	1.C FE.....	2,000,000	100.000	1,999,992	2,000,000	2,000,000	.....	.....	.....	.....1.918	1.923	JAJO..	7,780	60,744	10/24/2018.	10/20/2031.
03765X	AG	1	Apidos CLO CLO Ser 2015-22A A1R.....			.....	..	.....4	1.A FE.....	34,500,000	99.247	34,240,284	34,500,000	34,500,000	.....	.....	.....	.....1.276	1.278	JAJO..	89,249	378,803	02/24/2020.	04/20/2031.
03765X	AJ	5	Apidos CLO CLO Ser 2015-22A A2R.....			.....	..	.....4	1.C FE.....	4,000,000	97.980	3,919,219	4,000,000	4,000,000	.....	.....	.....	.....1.716	1.719	JAJO..	13,917	54,773	02/24/2020.	04/20/2031.
03768C	AC	3	Apidos CLO CLO Ser XXXA CI A1A.....			.....	..	.....4	1.A FE.....	12,000,000	99.854	11,982,496	12,000,000	12,000,000	.....	.....	.....	.....1.358	1.360	JAJO..	33,962	300,149	08/07/2018.	10/18/2031.
03768C	AG	4	Apidos CLO CLO Ser XXXA CI A2.....			.....	..	.....4	1.C FE.....	10,000,000	98.639	9,863,888	10,000,000	10,000,000	.....	.....	.....	.....1.818	1.821	JAJO..	37,365	297,019	08/07/2018.	10/18/2031.
03768M	AA	5	Apidos CLO CLO Ser 2020-33A A.....			.....	..	.....4	1.A FE.....	8,450,000	100.146	8,462,367	8,450,000	8,450,000	.....	.....	.....	.....1.920	1.616	JAJO..	77,934	.....	06/04/2020.	07/24/2031.
03768M	AB	3	Apidos CLO CLO Ser 2020-33A CI B.....			.....	..	.....4	1.C FE.....	6,500,000	100.317	6,520,586	6,500,000	6,500,000	.....	.....	.....	.....2.415	2.421	JAJO..	75,093	.....	06/04/2020.	07/24/2031.
03768W	AA	3	Apidos CLO CLO Ser 2020-34A CI A1.....			.....	..	.....4	1.A FE.....	20,400,000	99.869	20,373,343	20,400,000	20,400,000	.....	.....	.....	.....1.506	1.509	JAJO..	41,765	.....	10/02/2020.	01/20/2033.
03768W	AE	5	Apidos CLO CLO Ser 2020-34A CI B.....			.....	..	.....4	1.C FE.....	5,000,000	99.997	4,999,870	5,000,000	5,000,000	.....	.....	.....	.....1.886	1.890	JAJO..	12,823	.....	10/02/2020.	01/20/2033.
04017N	AC	6	Ares CLO Ltd CLO Ser 2020-57A CI A.....			.....	..	.....4	1.A FE.....	11,750,000	99.999	11,749,927	11,750,000	11,750,000	.....	.....	.....	.....1.529	1.527	JAJO..	14,973	.....	10/21/2020.	10/25/2031.
04017N	AG	7	Ares CLO Ltd CLO Ser 2020-57A CI B.....			.....	..	.....4	1.C FE.....	3,000,000	100.294	3,008,807	3,000,000	3,000,000	.....	.....	.....	.....1.965	1.969	JAJO..	4,912	.....	10/21/2020.	10/25/2031.
04018N	AA	9	ARES CLO Ltd CLO Ser 2020-56A CI A1.....			.....	..	.....4	1.A FE.....	2,800,000	100.088	2,802,457	2,800,000	2,800,000	.....	.....	.....	.....1.489	1.488	JAJO..	6,949	.....	09/21/2020.	10/25/2031.
04018N	AE	1	ARES CLO Ltd CLO Ser 2020-56A CI B.....			.....	..	.....4	1.C FE.....	2,700,000	99.220	2,678,944	2,700,000	2,700,000	.....	.....	.....	.....1.917	1.921	JAJO..	8,624	.....	09/21/2020.	10/25/2031.
05522R	CY	2	Bank of America Credit Card Tr LBASS Ser.....			.....	..	.....4	1.A FE.....	606,330	100.301	601,807	600,002	600,896	.....	.....(5,434)	.....	.....2.700	1.483	MON..	720	12,150	03/31/2020.	07/17/2023.
05522R	CZ	9	Bank of America Credit Card Tr LBASS Ser.....			.....	..	.....4	1.A FE.....	2,416,777	100.786	2,394,523	2,375,849	2,387,501	.....	.....(29,275)	.....	.....3.000	1.302	MON..	3,168	53,457	04/06/2020.	09/15/2023.
05522R	DA	3	Bank of America Credit Card Tr LBASS Ser.....			.....	..	.....4	1.A FE.....	5,543,835	101.529	5,522,449	5,439,298	5,483,367	.....	.....(60,467)	.....	.....3.100	1.594	MON..	7,494	126,464	03/27/2020.	12/15/2023.
06762C	AA	6	Babson CLO Ltd CLO Ser 2020-2A CI A1.....			.....	..	.....4	1.A FE.....	12,200,000	99.959	12,194,963	12,200,000	12,200,000	.....	.....	.....	.....1.527	1.530	JAJO..	26,907	.....	09/29/2020.	10/15/2033.
06762C	AE	8	Babson CLO Ltd CLO Ser 2020-2A CI B1.....			.....	..	.....4	1.C FE.....	5,500,000	99.999	5,499,921	5,500,000	5,500,000	.....	.....	.....	.....1.887	1.891	JAJO..	14,990	.....	09/29/2020.	10/15/2033.
09261W	AL	8	Blackrock DLF IX CLO Ser 2020-1 CI E.....			.....	..	.....4	3.B FE.....	375,173	100.000	375,173	375,173	375,173	.....	.....	.....	.....4.500	4.524	JAJO..	4,033	.....	12/21/2020.	07/21/2030.
09261W	AN	4	Blackrock DLF IX CLO Ser 2020-1 CI W.....			.....	..	.....4	4.B FE.....	1,961,453	100.000	1,961,453	1,961,453	1,961,453	.....	.....	.....	.....2.500	2.508	JAJO..	11,714	.....	12/21/2020.	07/21/2030.
12189P	AF	9	Burlington Northern Santa Fe LBASS EETC.....			.....	..	.....1	1.B FE.....	11,753	100.012	10,152	10,150	10,150	.....	.....(46)	.....	.....7.570	5.040	JJ.....	382	768	10/11/2005.	01/02/2021.

SCHEDULE D - PART 1

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

E10.51

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description		Code																			
12509D AB 8	CCG Receivables Trust LBASS Ser 2020-1 C		.....		4	1 A FE	4,077,973	100.142	4,083,791	4,078,000	4,077,978			5		0.540	0.541	MON	1,040	7,340	08/04/2020	12/14/2027
12665* AA 9	CVS Caremark CTL Wells Fargo Bk NW		.....			2 B	4,876,410	110.000	5,364,051	4,876,410	4,876,410					7.870	8.000	MON	22,387	383,773	09/30/2009	10/10/2031
126650 BS 8	CVS Health Corp LBASS PTC Nt		.....		1	2 B Z	2,601,507	122.932	2,515,896	2,046,577	2,405,082		(31,328)			7.507	4.220	MON	8,962	153,637	07/15/2014	01/10/2032
12665U AA 2	CVS Health Corp ABS PTC Nt		.....		1	5 B GI	3,939,657	113.453	4,469,663	3,939,657	3,939,657					4.704	4.750	MON	10,810	185,321	12/11/2013	01/10/2036
12714# AC 2	CTL Tr CTL Ser A 2019-3 Boston U LDN		.....			1 B	25,178,310	110.754	27,885,990	25,178,310	25,178,310					3.789	3.819	MON	42,400	954,006	04/24/2019	06/15/2035
14041N FM 8	Capital One Multi Asset ExecTr LBASS Ser		.....		4	1 A FE	7,547,801	102.685	7,496,012	7,300,000	7,475,628		(72,173)			2.430	0.429	MON	7,884	88,695	06/30/2020	01/15/2025
14041N FT 3	Capital One Multi Asset ExecTr LBASS Ser		.....		4	1 A FE	5,691,659	102.925	5,642,370	5,482,000	5,632,406		(59,253)			2.840	0.390	MON	6,919	64,870	07/20/2020	12/16/2024
14315G AA 3	Carlyle Global Market Strat CLO Ser 2020		.....		4	1 A FE	34,400,000	99.999	34,399,728	34,400,000	34,400,000					1.529	1.527	JAJO	55,524		10/21/2020	10/25/2031
14315G AE 5	Carlyle Global Market Strat CLO Ser 2020		.....		4	1 C FE	12,750,000	99.999	12,749,836	12,750,000	12,750,000					1.965	1.969	JAJO	26,442		10/21/2020	10/25/2031
14317V AC 4	Carlyle Global Mrkt Strat CLO Ser 2019-4		.....		4	1 A FE	13,000,000	99.881	12,984,483	13,000,000	13,000,000					1.567	1.570	JAJO	44,134	249,455	12/06/2019	01/15/2033
14317X AA 4	Caryle US CLO Ltd CLO Ser 2020-1A CI A1		.....		4	1 A FE	4,900,000	99.450	4,873,055	4,900,000	4,900,000					1.856	1.860	JAJO	32,387		07/16/2020	07/20/2031
14317X AC 0	Caryle US CLO Ltd CLO Ser 2020-1A CI A2		.....		4	1 C FE	6,750,000	100.277	6,768,716	6,750,000	6,750,000					2.418	2.425	JAJO	58,128		07/16/2020	07/20/2031
149791 AA 3	Cayuga Park CLO CLO Ser 2020-1A CI A		.....		2	1 A FE	43,500,000	100.347	43,650,906	43,500,000	43,500,000					1.830	1.834	JAJO	319,641		06/29/2020	07/17/2031
149791 AC 9	Cayuga Park CLO CLO Ser 2020-1A CI B1		.....		2	1 C FE	5,900,000	100.112	5,906,594	5,900,000	5,900,000					2.330	2.336	JAJO	55,072		06/29/2020	07/17/2031
149837 AA 4	CBA Small Balance Comm Mtg Tr LBASS Fmc		.....		4	5 A FE	244,497	64.885	399,201	615,247	244,497					0.398	6.643	MON	20	7,109	04/24/2006	06/25/2038
15033E AA 6	Cedar Funding Ltd CLO Ser 2018-9A CI A1		.....		4	1 A FE	3,479,000	99.658	3,488,022	3,500,000	3,486,587		3.503			1.198	1.305	JAJO	8,505	80,752	10/25/2018	04/20/2031
15033T AB 1	Cedar Funding Ltd CLO Ser 2020-12A CI A		.....		4	1 A FE	12,144,072	99.289	12,057,672	12,144,072	12,144,072					1.479	1.472	JAJO	29,439		09/21/2020	10/25/2032
15033T AC 9	Cedar Funding Ltd CLO Ser 2020-12A CI B		.....		4	1 C FE	5,350,000	98.664	5,278,541	5,350,000	5,350,000					1.909	1.913	JAJO	16,739		09/21/2020	10/25/2032
15033X AA 4	Cedar Funding Ltd CLO Ser 2019-10A CI A		.....		2	1 A FE	54,000,000	100.556	54,300,143	54,000,000	54,000,000					1.558	1.561	JAJO	170,643	1,627,647	08/15/2019	10/20/2032
15033X AC 0	Cedar Funding Ltd CLO Ser 2019-10A CI B		.....		2	1 C FE	14,000,000	97.593	13,663,051	14,000,000	14,000,000					1.968	1.973	JAJO	55,880	485,123	08/15/2019	10/20/2032
17305E FX 8	Citibank Cr Card Issuance Tr LBASS Ser 2		.....		4	1 A FE	1,941,532	101.737	1,942,929	1,909,753	1,927,156		(14,377)			2.190	1.150	MN	4,879	41,824	04/02/2020	11/20/2023
17305E GK 5	Citibank Cr Card Issuance Tr LBASS Ser 2		.....		4	1 A FE	6,159,074	100.123	6,122,041	6,114,526	6,117,525		(41,549)			2.490	1.548	JJ	68,090	76,126	04/08/2020	01/20/2023
22534D AA 8	Credit Accept Auto Loan Tr LBASS Ser 201		.....		4	1 A FE	530,207	101.068	527,440	521,869	527,696		(2,510)			3.550	0.859	MON	823	6,175	08/25/2020	08/15/2027
22535A AA 3	Credit Acceptance Auto Loan Tr LBASS Ser		.....		4	1 A FE	5,889,197	101.855	5,919,741	5,811,924	5,866,142		(23,206)			3.330	2.209	MON	8,602	132,820	08/19/2020	02/15/2028
22535M AA 7	Credit Acceptance Auto Loan Tr LBASS Ser		.....		4	1 A FE	1,499,664	101.346	1,520,193	1,500,000	1,499,719		54			1.370	1.383	MON	913	8,106	07/15/2020	07/16/2029
22535M AC 3	Credit Acceptance Auto Loan Tr LBASS Ser		.....		4	1 D FE	935,819	101.395	949,057	936,000	935,841		22			1.930	1.944	MON	803	7,126	07/15/2020	09/17/2029
22535M AE 9	Credit Acceptance Auto Loan Tr LBASS Ser		.....		4	1 G FE	340,928	102.623	349,945	341,000	340,888		(40)			2.730	2.719	MON	414	3,672	07/15/2020	11/15/2029
22536B AA 0	Credit Acceptance Auto Loan Tr LBASS Ser		.....		4	1 A FE	3,783,348	101.110	3,825,995	3,784,000	3,783,393		45			1.240	1.250	MON	2,085	6,908	10/16/2020	10/15/2029
22536B AC 6	Credit Acceptance Auto Loan Tr LBASS Ser		.....		4	1 C FE	1,399,661	101.297	1,418,164	1,400,000	1,399,678		17			1.770	1.784	MON	1,101	3,648	10/16/2020	12/17/2029
247361 ZV 3	Delta Airlines Inc PTC Ser 2020-AA		.....		1	1 E FE	15,909,690	99.787	15,875,866	15,909,690	15,909,690					2.000	2.000	JD	18,561	236,878	03/04/2020	12/10/2029
247361 ZW 1	Delta Airlines Inc PTC Ser 2020-A		.....		1	2 B FE	10,789,472	94.987	10,248,553	10,789,472	10,789,472					2.500	2.500	JD	15,735	200,804	03/04/2020	12/10/2029
254683 CK 9	Discover Card Mstr Tr LBASS Ser 2019-A1		.....		4	1 A FE	1,370,617	102.959	1,380,283	1,340,621	1,358,315		(12,302)			3.040	1.763	MON	1,811	30,566	04/07/2020	07/15/2024
26245X AA 5	Dryden Sr Ln Fd CLO Ser 2020-86A CI A		.....		2	1 A FE	22,750,000	100.377	22,835,731	22,750,000	22,750,000					1.868	1.872	JAJO	152,962		08/19/2020	07/17/2030
26245X AC 1	Dryden Sr Ln Fd CLO Ser 2020-86A CI B		.....		2	1 C FE	7,000,000	100.267	7,018,703	7,000,000	7,000,000					2.418	2.150	JAJO	60,733		08/19/2020	07/17/2030
26251C AC 8	Dryden Senior Loan Fund CLO Ser 2018-61A		.....		4	1 A FE	500,000	99.936	499,680	500,000	500,000					1.378	1.380	JAJO	1,416	12,598	10/31/2018	01/17/2032
26252V AG 6	Dryden Senior Loan Fund CLO Ser 2020-77A		.....		4	1 C FE	10,500,000	100.301	10,531,565	10,500,000	10,500,000					2.874	2.883	FMAN	35,203	157,952	04/24/2020	05/20/2031
26252V AJ 0	Dryden Senior Loan Fund CLO Ser 2020-77A		.....		4	1 F FE	7,500,000	99.324	7,449,283	7,500,000	7,500,000					3.932	3.949	FMAN	34,409	152,854	04/24/2020	05/20/2031
26253L AA 0	Dryden Senior Loan Fund CLO Ser 2020-78A		.....		4	1 A FE	32,000,000	99.546	31,854,816	32,000,000	32,000,000					1.398	1.400	JAJO	91,941	350,691	02/21/2020	04/17/2033
26253L AC 6	Dryden Senior Loan Fund CLO Ser 2020-78A		.....		4	1 C FE	8,000,000	97.364	7,789,121	8,000,000	8,000,000					1.718	1.721	JAJO	28,247	102,322	02/21/2020	04/17/2033
38136N AB 2	GoldenTree Ln Mgt CLO Ser 2020-8A CI A				4	1 A FE	18,100,000	100.064	18,111,656	18,100,000	18,100,000					1.768	1.771	JAJO	120,777		07/24/2020	07/20/2031

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value			Fair Value	Par Value												Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38136N	AC	0	GoldenTree Ln Mgt CLO Ser 2020-8A CI B1.....	.....	.....	4	1.C FE.....	8,250,000	100.309	8,275,507	8,250,000	8,250,000	.....	.....	.....	.....	.....2.318	2.325	JAJO.....	71,940	.....	07/24/2020.	07/20/2031.
38218D	AA	7	Goodgreen Trust LBASS Ser 2019-1A CI A.....	.....	.....	4	1.C FE.....	2,160,259	105.695	2,167,519	2,050,732	2,153,126	(5,852)	.....	.....	.....	.....3.860	3.340	MON.....	3,518	81,296	08/01/2019.	10/15/2054.
38218G	AA	0	Goodgreen Trust LBASS Ser 2018-1A CI A.....	.....	.....	4	1.A FE.....	860,027	106.603	873,402	819,307	856,789	(2,786)	.....	.....	.....	.....3.930	3.290	MON.....	1,431	33,280	08/01/2019.	10/15/2053.
419838	AA	5	Hawaiian Airlines 1st Lien PTC Ser A Cl.....	.....	.....	1	4.A FE.....	22,857,667	89.050	20,406,433	22,915,728	22,872,441	6,648	.....	.....	.....	.....3.900	3.952	JJ.....	412,101	893,713	10/01/2019.	01/15/2026.
50026*	AA	3	Kohls Corp CTL Shelby MI.....	.....	.....	1	2.C.....	189,373	105.113	188,416	179,251	180,489	(601)	.....	.....	.....	.....7.600	6.990	MON.....	605	13,597	09/11/2002.	12/15/2022.
54929J	AC	7	Lucali CLO Ltd CLO Ser 2020-1A CI A.....	.....	.....	4	1.A FE.....	1,400,000	100.000	1,400,000	1,400,000	1,400,000	.....	.....	.....	.....	.....1.447	1.449	JAJO.....	.....	.....	11/23/2020.	01/15/2032.
54929J	AE	3	Lucali CLO Ltd CLO Ser 2020-1A CI B.....	.....	.....	4	1.C FE.....	1,550,000	100.000	1,550,000	1,550,000	1,550,000	.....	.....	.....	.....	.....1.837	1.841	JAJO.....	.....	.....	11/23/2020.	01/15/2032.
55820J	AL	4	Madison Park Funding LTD CLO Ser 2016-21.....	.....	.....	4	1.A FE.....	28,000,000	100.000	27,999,938	28,000,000	28,000,000	.....	.....	.....	.....	.....1.587	1.590	JAJO.....	96,271	666,575	11/08/2019.	10/15/2032.
55820J	AQ	3	Madison Park Funding LTD CLO Ser 2016-21.....	.....	.....	4	1.C FE.....	28,000,000	99.604	27,889,028	28,000,000	28,000,000	.....	.....	.....	.....	.....2.187	2.193	JAJO.....	132,671	821,508	11/08/2019.	10/15/2032.
55955E	AA	6	Magnetite CLO Ltd CLO 2020-27A A1.....	.....	.....	2	1.A FE.....	25,200,000	100.268	25,267,470	25,200,000	25,200,000	.....	.....	.....	.....	.....1.768	1.772	JAJO.....	168,153	.....	07/24/2020.	07/20/2033.
55955E	AE	8	Magnetite CLO Ltd CLO Ser 2020-27A CI B.....	.....	.....	4	1.C FE.....	4,550,000	100.466	4,571,207	4,550,000	4,550,000	.....	.....	.....	.....	.....2.268	2.274	JAJO.....	38,829	.....	07/24/2020.	07/20/2033.
55955L	AA	0	Magnetite CLO Ltd CLO Ser 2020-28A CI A.....	.....	.....	4	1.A FE.....	10,850,000	99.999	10,849,851	10,850,000	10,850,000	.....	.....	.....	.....	.....1.479	1.475	JAJO.....	31,668	.....	09/10/2020.	10/25/2031.
55955L	AC	6	Magnetite CLO Ltd CLO Ser 2020-28A CI B.....	.....	.....	4	1.C FE.....	3,350,000	99.392	3,329,640	3,350,000	3,350,000	.....	.....	.....	.....	.....1.859	1.840	JAJO.....	12,288	.....	09/10/2020.	10/25/2031.
58769E	AB	4	Mercedes-Benz Auto Lease Trust LBASS Ser.....	.....	.....	4	1.A FE.....	3,099,718	100.063	3,101,965	3,100,000	3,099,799	81	.....	.....	.....	.....0.310	0.320	MON.....	427	2,189	09/15/2020.	02/15/2023.
59549W	AB	9	Mid State Tr LBASS Ser 11 CI M1.....	.....	.....	4	4.B FE.....	392,936	106.600	418,878	392,944	392,941	(2)	.....	.....	.....	.....5.598	5.664	MON.....	978	21,997	06/18/2003.	07/15/2038.
60700K	AB	8	MMAF Equipment Finance LLC ABS Ser 2020-.....	.....	.....	4	1.A FE.....	799,916	100.061	800,490	800,000	799,930	14	.....	.....	.....	.....0.380	0.387	MON.....	144	684	09/10/2020.	08/14/2023.
62942Q	CR	2	NRZ Advance Receivables Trust LBASS Ser.....	.....	.....	4	1.A FE.....	13,289,980	100.321	13,332,648	13,290,000	13,289,978	(2)	.....	.....	.....	.....1.426	1.430	MON.....	8,421	57,895	08/18/2020.	08/15/2053.
62942Q	CS	0	NRZ Advance Receivables Trust LBASS Ser.....	.....	.....	4	1.C FE.....	599,999	100.644	603,862	600,000	599,999	.....	.....	.....	.....	.....1.823	1.830	MON.....	486	3,342	08/18/2020.	08/15/2053.
62942Q	CT	8	NRZ Advance Receivables Trust LBASS Ser.....	.....	.....	4	1.F FE.....	550,000	100.637	553,504	550,000	549,999	.....	.....	.....	.....	.....2.269	2.280	MON.....	555	3,814	08/18/2020.	08/15/2053.
62942Q	CW	1	NRZ Advance Receivables Trust LBASS Ser.....	.....	.....	4	1.A FE.....	1,999,997	100.423	2,008,450	2,000,000	1,999,997	.....	.....	.....	.....	.....1.475	1.480	MON.....	1,311	7,377	09/10/2020.	09/15/2053.
62942Q	CX	9	NRZ Advance Receivables Trust NRART 2020.....	.....	.....	4	1.C FE.....	199,999	100.394	200,787	200,000	199,999	.....	.....	.....	.....	.....1.724	1.730	MON.....	153	862	09/10/2020.	09/15/2053.
62942Q	DB	6	NRZ Advance Receivables Trust LBASS Ser.....	.....	.....	4	1.A FE.....	3,499,994	100.248	3,508,694	3,500,000	3,499,980	(14)	.....	.....	.....	.....1.317	1.319	MON.....	2,049	8,581	10/01/2020.	10/15/2052.
62942Q	DC	4	NRZ Advance Receivables Trust LBASS Ser.....	.....	.....	4	1.C FE.....	399,999	100.247	400,987	400,000	399,995	(4)	.....	.....	.....	.....1.566	1.567	MON.....	278	1,166	10/01/2020.	10/15/2052.
63080#	AA	5	NARA Caves Lease Tr CTL.....	.....	.....		1.D.....	3,610,042	121.402	4,382,672	3,610,042	3,610,042	.....	.....	.....	.....	.....5.300	5.300	MON.....	8,504	191,317	06/03/2010.	09/15/2028.
64133K	AA	9	Neuberger Berman CLO Ltd CLO Ser 2020-36.....	.....	.....	4	1.A FE.....	20,250,000	99.404	20,129,213	20,250,000	20,250,000	.....	.....	.....	.....	.....1.338	1.340	JAJO.....	54,957	194,682	03/09/2020.	04/20/2033.
64133K	AC	5	Neuberger Berman CLO Ltd CLO Ser 2020-36.....	.....	.....	4	1.C FE.....	6,000,000	98.749	5,924,932	6,000,000	6,000,000	.....	.....	.....	.....	.....1.916	1.920	JAJO.....	23,308	75,760	03/09/2020.	04/20/2033.
64133K	AL	5	Neuberger Berman CLO Ltd CLO Ser 2020-36.....	.....	.....	4	1.C Z.....	5,250,000	100.000	5,250,000	5,250,000	5,250,000	.....	.....	.....	.....	.....1.768	1.788	JAJO.....	.....	.....	12/16/2020.	04/20/2033.
64133K	AU	5	Neuberger Berman CLO Ltd CLO Ser 2020-36.....	.....	.....	4	1.A Z.....	20,250,000	100.000	20,250,000	20,250,000	20,250,000	.....	.....	.....	.....	.....1.468	1.487	JAJO.....	.....	.....	12/16/2020.	04/20/2033.
64133R	AA	4	Neuberger Berman CLO Ltd CLO Ser 2020-38.....	.....	.....	4	1.A FE.....	12,350,000	99.645	12,306,148	12,350,000	12,350,000	.....	.....	.....	.....	.....1.518	1.521	JAJO.....	41,260	.....	09/10/2020.	10/20/2032.
64133R	AC	0	Neuberger Berman CLO Ltd CLO Ser 2020-38.....	.....	.....	4	1.C FE.....	6,300,000	98.550	6,208,644	6,300,000	6,300,000	.....	.....	.....	.....	.....1.918	1.923	JAJO.....	26,578	.....	09/10/2020.	10/20/2032.
653240	AA	9	Newtown CTL Ser 2002.....	.....	.....	1	1.B.....	429,322	104.950	450,590	429,337	429,334	1	.....	.....	.....	.....6.082	6.160	MON.....	1,161	26,112	08/08/2002.	05/15/2023.
65341K	BG	0	Nextgear Floorplan Mast Ow Tr LBASS Ser.....	.....	.....	4	1.A FE.....	1,200,082	103.147	1,316,261	1,276,100	1,229,676	29,593	.....	.....	.....	.....3.210	6.673	MON.....	1,821	30,722	03/25/2020.	02/15/2024.
67575N	BW	2	Ocwen Master Adv Rec Tr LBASS Ser 2020-T.....	.....	.....	4	1.A FE.....	19,169,965	100.211	19,210,468	19,170,000	19,169,969	3	.....	.....	.....	.....1.278	1.281	MON.....	10,884	80,272	08/12/2020.	08/15/2052.
67575N	BY	8	Ocwen Master Adv Rec Tr LBASS Ser 2020-T.....	.....	.....	4	1.F FE.....	349,000	100.217	349,757	349,000	348,999	.....	.....	.....	.....	.....2.320	2.331	MON.....	360	2,654	08/12/2020.	08/15/2052.
68267E	AA	2	OneMain Direct Auto Rec Tr LBASS Ser 201.....	.....	.....	4	1.A FE.....	4,999,143	109.806	5,490,300	5,000,000	4,999,384	150	.....	.....	.....	.....3.630	3.661	MON.....	8,571	181,500	03/12/2019.	09/14/2027.
691204	AA	9	Owl Rock Ltd CLO Ser 2020-30A CI A1L.....	.....	.....	4	1.A FE.....	25,000,000	99.178	24,794,618	25,000,000	25,000,000	.....	.....	.....	.....	.....2.018	2.023	JAJO.....	102,321	371,490	03/06/2020.	04/20/2032.
69122D	AA	7	Owl Rock Ltd CLO Ser 2019-1A CI A.....	.....	.....	4	1.A FE.....	5,000,000	99.422	4,971,097	5,000,000	5,000,000	.....	.....	.....	.....	.....2.024	2.028	FMAN.....	11,805	144,987	04/25/2019.	05/20/2031.
73019#	AD	4	PNC Equip Finc LLC LBASS Priv Pl Nt Ser.....	.....	.....		1.D.....	1,866,747	106.203	1,982,538	1,866,747	1,866,747	.....	.....	.....	.....	.....3.050	3.050	MN.....	7,275	56,936	11/15/2012.	11/15/2027.
74041E	AC	9	Preferred Term Sec Ltd VI LBASS Mezz Nt.....	.....	.....	4	3.B FE.....	218,988	66.304	2,614,943	3,943,854	218,988	(14,012)	.....	.....	.....	.....1.217	68.541	MJSD.....	1,199	42,134	06/25/2012.	03/23/2035.
74042C	AA	6	Preferred Term Sec Ltd LBASS Sr Nt CI A.....			4	1.F FE.....	2,664,950	90.395	3,549,148	3,926,261	3,028,331	88,953				1.121	3.921	MJSD.....	1,222	67,598	10/02/2012.	03/22/2038.

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
74042H	AC	1	Preferred Term Sec Ltd LBASS XIX Nt Cl B.		4	2 A PL	2,706,834	63.723	1,724,624	2,706,431	2,706,606		164			0.817	0.816	MJSD	614	38,365	03/23/2006	12/22/2035.
74042J	AA	1	Preferred Term Sec Ltd LBASS XXI Nt Ser.			1 F FE	1,978,581	85.904	1,978,581	1,978,581	1,978,581					0.567	0.567	MJSD	311	23,032	02/17/2006	03/22/2038.
74114B	AC	7	Prestige Auto Rec Tr LBASS Ser 2020-1A C.		4	1 A FE	4,499,731	100.036	4,501,629	4,500,000	4,499,784		53			0.520	0.527	MON	1,040	3,445	10/14/2020	02/15/2024.
74980E	AC	2	RR LTD CLO Ser 2019-7A Cl A1A.		4	1 A FE	20,487,700	100.261	20,553,554	20,500,000	20,489,485		1,785			1.587	1.600	JAJO	70,484	383,100	12/17/2019	01/15/2033.
74980E	AG	3	RR LTD CLO Ser 2019-7A Cl A2.		4	1 C FE	24,358,700	100.472	24,464,835	24,350,000	24,357,858		(842)			2.218	2.219	JAJO	117,005	575,513	02/28/2020	01/15/2033.
74980F	AE	5	RR LTD CLO Ser 2020-8A Cl A1B.		4	1 A FE	15,000,000	99.550	14,932,502	15,000,000	15,000,000					1.687	1.690	JAJO	54,824	186,147	02/18/2020	04/15/2033.
74980F	AG	0	RR LTD CLO Ser 2020-8A Cl A2A.		4	1 B FE	30,250,000	96.939	29,323,942	30,250,000	30,250,000					1.807	1.811	JAJO	118,426	395,865	02/18/2020	04/15/2033.
74980F	AJ	4	RR LTD CLO Ser 2020-8A Cl A2B.		4	1 C FE	5,000,000	98.076	4,903,815	5,000,000	5,000,000					1.987	1.992	JAJO	21,525	70,507	02/18/2020	04/15/2033.
758465	AC	2	Reese Park CLO Ltd CLO Ser 2020-1A CL A.		4	1 A FE	36,000,000	99.999	35,999,777	36,000,000	36,000,000					1.557	1.560	JAJO	49,820		10/16/2020	10/15/2032.
758465	AE	8	Reese Park CLO Ltd CLO Ser 2020-1A CL B1.			1 C FE	12,000,000	99.999	11,999,880	12,000,000	12,000,000					1.987	1.992	JAJO	21,193		10/16/2020	10/15/2032.
758465	AQ	1	Reese Park CLO Ltd CLO Ser 2020-1A CL A2.		4	1 A FE	2,500,000	99.999	2,499,987	2,500,000	2,500,000					1.437	1.439	JAJO	3,193		11/20/2020	10/15/2032.
758465	AS	7	Reese Park CLO Ltd CLO Ser 2020-1A CL B1.		4	1 C FE	1,200,000	100.108	1,201,300	1,200,000	1,200,000					1.837	1.841	JAJO	1,959		11/20/2020	10/15/2032.
78402C	AA	1	SC Commercial Mtg Pass Through CTL Ser 2.			2 B	809,692	111.628	864,380	774,337	780,225		(2,600)			7.053	6.458	MON	4,551	53,731	11/20/2003	11/10/2028.
78434T	AA	6	SCFF LTD CLO Ser 2020-1A Cl A1.		4	1 A FE	15,000,000	100.013	15,001,973	15,000,000	15,000,000					2.737	2.745	JAJO	88,949	215,592	04/17/2020	04/15/2031.
78434T	AC	2	SCFF LTD LBASS Ser 2020-1A Cl A2A.		4	1 B FE	1,967,000	100.194	2,003,873	2,000,000	1,970,207		3,207			3.487	3.788	JAJO	15,110	35,829	04/17/2020	04/15/2031.
78472J	AA	1	SPS Servicer Advance Rec Tr LBASS Ser 20.		4	1 A FE	1,115,965	100.338	1,119,772	1,116,000	1,115,968		3			1.280	1.285	MON	635	1,984	10/23/2020	11/15/2052.
80285R	AB	4	Santander Drive Auto Rec Trust LBASS Ser.		4	1 A FE	1,864,890	100.082	1,866,431	1,864,904	1,864,896		7			0.620	0.622	MON	514	4,593	07/14/2020	05/15/2023.
846031	AA	0	Southwick Park CLO Ltd CLO Ser 2019-4A C.		4	1 A FE	23,500,000	100.095	23,522,341	23,500,000	23,500,000					1.518	1.521	JAJO	72,355	754,193	07/11/2020	07/20/2032.
846031	AC	6	Southwick Park CLO Ltd CLO Ser 2019-4A C.		4	1 C FE	8,500,000	98.310	8,356,373	8,500,000	8,500,000					1.968	1.973	JAJO	33,927	317,950	07/11/2019	07/20/2032.
84859M	AA	5	Spirit Air LBASS PTC Ser 2017-1 PTT B.			3 C FE	10,863,252	79.627	8,480,743	10,650,560	10,855,966		(7,286)			3.800	3.304	FA	152,895	404,721	02/10/2020	02/15/2026.
863173	AC	4	Stratus CLO Ltd CLO Ser 2020-2A Cl A.		4	1 A FE	4,100,000	99.889	4,095,451	4,100,000	4,100,000					1.537	1.539	JAJO	21,007		08/10/2020	10/15/2028.
863173	AE	0	Stratus CLO Ltd CLO Ser 2020-2A Cl B1.		4	1 C FE	3,200,000	99.401	3,180,845	3,200,000	3,200,000					2.087	2.091	JAJO	22,213		08/10/2020	10/15/2028.
88167H	AB	2	Tesla Auto Lease Trust LBASS Ser 2020-A.		4	1 A FE	793,221	100.180	794,705	793,276	793,240		19			0.550	0.557	MON	133	1,636	07/30/2020	05/22/2023.
88167H	AC	0	Tesla Auto Lease Trust LBASS Ser 2020-A.		4	1 A FE	892,823	100.574	898,126	893,000	892,857		34			0.680	0.691	MON	186	2,277	07/30/2020	12/20/2023.
90931C	AA	6	United Air Lines LBASS EETC Ser 2019-1 C.			1 E FE	21,581,018	104.304	21,924,042	21,019,348	21,557,310		11,702			4.150	3.746	FA	305,306	872,303	05/22/2019	08/25/2031.
90931E	AA	2	United Air Lines LBASS EETC Ser 2019-1 C.		1	2 B FE	5,701,580	97.808	5,573,359	5,698,247	5,701,259		53			4.550	4.541	FA	90,745	259,270	01/30/2019	02/25/2033.
90931V	AA	4	United Air Lines PTC Ser 2018-1 A.		1	2 A FE	17,710,759	94.902	16,807,793	17,710,759	17,710,759					3.700	3.700	MS	218,433	655,298	01/31/2018	09/01/2031.
90932J	AA	0	United Airlines LBASS Ser 2019-2 AA PTT.		1	1 E FE	6,896,620	96.482	6,653,969	6,896,620	6,896,620					2.700	2.699	MN	31,035	211,037	09/03/2019	11/01/2033.
90932K	AA	7	United Airlines LBASS Ser 2019-2 B PTT.		1	3 A FE	8,603,878	93.402	8,036,160	8,603,878	8,603,878					3.500	3.498	MN	50,189	341,287	09/03/2019	11/01/2029.
90932M	AA	3	United Airlines LBASS Ser 2019-2 A PTT.		1	2 A FE	14,719,250	95.609	14,072,854	14,719,250	14,719,250					2.900	2.899	MN	71,143	483,773	09/03/2019	11/01/2029.
90933J	AA	9	United Airlines LBASS Ser 2016-2 B PTT.			3 A FE	10,402,778	96.790	10,068,859	10,402,778	10,402,778					3.650	3.650	AO	88,597	379,701	10/23/2017	04/07/2027.
90945B	AC	2	United Auto Credit Securitizat LBASS Ser.		4	1 A FE	991,039	100.055	991,612	991,065	991,050		12			0.850	0.856	MON	491	3,744	06/19/2020	05/10/2022.
90945B	AA	8	United Auto Credit Securitizat LBASS Ser.		4	1 C FE	4,999,854	100.536	5,026,800	5,000,000	4,999,906		52			1.470	1.477	MON	4,288	32,667	06/19/2020	11/10/2022.
91740#	AA	8	United States of America BIA-2 CTL Alber.		1	1 B	442,566	110.276	488,041	442,566	442,566					5.760	5.830	MON	1,133	25,492	12/15/2004	10/15/2025.
91741@	AA	9	US Govt Ft Collins Tr GSA CTL APHIS Ls.		1	1 B	2,392,111	113.168	2,707,115	2,392,111	2,392,111					5.400	5.461	MON	5,741	129,174	10/18/2005	12/15/2026.
91838*	AA	5	VA Springfield CTL Ls Fin Tr.			1 B	7,115,775	111.323	7,921,501	7,115,775	7,115,775					3.880	3.911	MON	7,669	276,092	06/14/2018	06/21/2038.
92338B	AC	9	Verde CLO Ltd CLO Ser 2019-1A Cl A.		2	1 A FE	10,701,449	99.804	10,680,480	10,701,449	10,701,449					1.587	1.590	JAJO	36,794	291,627	03/15/2019	04/15/2032.
92338B	AE	5	Verde CLO Ltd CLO Ser 2019-1A Cl B.		4	1 C FE	3,500,000	99.301	3,475,533	3,500,000	3,500,000					2.137	2.142	JAJO	16,205	114,950	03/15/2019	04/15/2032.
94978#	AU	1	Wells Fargo Bank Northwest NA CTL MWRA L.			1 B	952,665	132.861	1,208,910	909,906	930,807		(1,550)			7.380	7.019	MON	2,984	67,151	07/30/2002	05/15/2033.

E10.53

SCHEDULE D - PART 1

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

1				Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code		Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B/A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
94978#	BC	0	Wells Fargo Bank Northwest NA CTL.....	.....	..	.....1	3.C.....	234,407	101.589	238,131	234,407	234,407	.....	.....	.....	.....	.....6.599	6.688	MON...	1,289	15,469	02/26/2003.	11/01/2022.
9497ER	AD	6	Wells Fargo Home Eq Tr RMBS Ser 2005-1 C.....	.....	..	.....4	1.A FM.....	3,297,195	99.924	3,294,673	3,297,195	3,297,195	.....	.....	.....	.....	.....1.063	1.065	MON...	390	52,196	11/16/2017.	04/25/2035.
96042P	AB	8	Westlake Auto Receivables Tr LBASS Ser 2.....	.....	..	.....4	1.A FE.....	6,118,922	100.342	6,138,089	6,117,157	6,118,379	.....	.....(543)	.....	.....	.....0.930	0.906	MON...	2,528	26,834	07/22/2020.	02/15/2024.
96042Q	AC	4	Westlake Auto Receivables Tr LBASS Ser 2.....	.....	..	.....4	1.A FE.....	16,499,088	100.220	16,536,284	16,500,000	16,499,176	.....	.....88	.....	.....	.....0.560	0.563	MON...	4,107	15,913	10/06/2020.	05/15/2024.
98881@	AA	4	ZC Specialty Ins Co CTL Ser 2002-31.....	.....	..	.....1	2.C.....	1,675,697	110.068	1,844,404	1,675,697	1,675,697	.....	.....	.....	.....	.....7.338	7.339	JJ.....	53,284	122,963	12/20/2002.	12/23/2022.
00908P	AA	5	Air Canada LBASS EETC Ser 2017-1AA.....	.....	A	1	1.G FE.....	7,180,800	97.846	7,026,147	7,180,800	7,180,800	.....	.....	.....	.....	.....3.300	3.300	JJ.....	109,268	236,966	12/07/2017.	07/15/2031.
00908P	AB	3	Air Canada LBASS PTT Ser 2017-1A.....	.....	A	1	2.B FE.....	6,283,200	87.552	5,501,080	6,283,200	6,283,200	.....	.....	.....	.....	.....3.550	3.550	JJ.....	102,853	223,054	12/07/2017.	07/15/2031.
11043X	AA	1	British Airways Plc EETC.....	.....	C	.....	1.F FE.....	4,443,235	99.761	4,432,607	4,443,235	4,443,235	.....	.....	.....	.....	.....3.300	3.314	MJSD.	6,517	146,627	07/15/2019.	06/15/2034.
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....							1,346,275,493	XXX	1,335,725,168	1,349,073,283	1,345,974,679	0	(338,313)	0	0	XXX	XXX	XXX	6,115,998	21,638,742	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....							22,338,874,303	XXX	25,290,548,538	22,131,067,775	22,351,335,868	2,734	(16,681,441)	1,404,640	69,542,686	XXX	XXX	XXX	203,282,867	781,107,772	XXX	XXX

Unaffiliated Bank Loans - Acquired

000000	00	0	Capstone Logistics Acq 1st Lien Term Ln.....	.....	..	.....	3.A Z.....	4,197,600	100.000	4,240,000	4,240,000	4,198,679	.....	.....1,079	.....	.....	.....5.750	6.096	MON...	677	30,028	11/18/2020.	12/15/2024.
000000	00	0	HCA Inc Term Ln B-12 Nt 1.....	.....	..	.....	2.C FE.....	4,982,196	99.925	4,978,459	4,982,196	4,982,196	.....	.....	.....	.....	.....1.976	1.984	MON...	820	120,304	10/08/2019.	03/13/2025.
000000	00	0	Vistra Operations Co LLC Incremental Ter.....	.....	..	.....	2.C FE.....	18,661,188	99.646	18,729,653	18,796,229	18,665,983	.....	.....4,795	.....	.....	.....1.897	2.041	MON...	990	68,839	10/26/2020.	12/31/2025.
000000	00	0	Vistra Operations Co LLC Incremental Ter.....	.....	..	.....	2.C FE.....	4,512,526	99.646	4,529,082	4,545,181	4,513,685	.....	.....1,159	.....	.....	.....1.903	2.055	MON...	3,603	13,260	10/26/2020.	12/31/2025.
000000	00	0	Tibco Software Inc New Term Ln B #3 Nt 1.....	.....	..	.....	4.B Z.....	9,949,938	98.300	9,780,850	9,950,000	9,949,957	.....	.....19	.....	.....	.....3.902	3.934	MON...	3,236	331,991	03/13/2020.	07/03/2026.
000000	00	0	Sonny's Enterprises LLC Delayed Draw Ter.....	.....	..	.....	4.B Z.....	609,756	102.000	621,951	609,756	609,756	.....	.....	.....	.....	.....8.000	8.134	MON...	3,117	7,673	10/23/2020.	08/31/2026.
000000	00	0	Sensata Technologies New #2 1st Lien Ter.....	.....	..	.....	2.C FE.....	5,405,237	99.853	5,389,666	5,397,628	5,403,986	.....	.....(1,048)	.....	.....	.....1.989	1.967	MON...	3,280	148,086	10/21/2019.	09/20/2026.
02358@	AA	0	AmerCareRoyal LLC Term Ln Nt 1.....	.....	..	.....	4.B PL.....	2,103,757	99.540	2,136,816	2,146,690	2,110,381	.....	.....6,314	.....	.....	.....5.147	5.601	MON...	307	138,693	12/11/2019.	11/25/2025.
03539#	AA	8	Ankura Consulting Group LLC 1st Lien Ter.....	.....	..	.....	4.B PL.....	3,744,499	98.310	3,756,344	3,820,918	3,771,010	.....	.....12,076	.....	.....	.....6.000	6.397	MON...	5,095	240,960	08/24/2018.	08/24/2024.
08579J	BD	3	Berry Plastics Corp Term Ln W Nt 1.....	.....	..	.....	3.B FE.....	518,142	99.832	516,692	517,563	517,885	.....	.....(211)	.....	.....	.....2.149	2.116	MON...	680	14,001	10/18/2019.	10/01/2022.
08579J	BE	1	Berry Plastics Corp Term Ln X Nt 1.....	.....	..	.....	3.B FE.....	1,964,256	99.484	1,951,791	1,961,906	1,963,611	.....	.....(538)	.....	.....	.....2.149	2.129	MON...	2,576	53,073	10/18/2019.	01/19/2024.
09788H	AN	1	Advanced Infusion Solutions Last Out Ter.....	.....	..	.....	4.A PL.....	4,785,641	99.650	4,868,921	4,886,022	4,809,297	.....	.....19,353	.....	.....	.....5.640	6.214	MON...	1,531	347,361	10/31/2019.	06/27/2024.
12731@	AA	7	Spectrum Auto (CC SAG Acq) 1st Lien Term.....	.....	..	.....	4.A PL.....	4,862,813	97.580	4,866,803	4,987,500	4,867,172	.....	.....4,359	.....	.....	.....6.750	7.424	MJSD.	935	84,164	10/02/2020.	10/02/2025.
14173@	AA	8	CarePathrx Midco Inc Term Ln Nt 1.....	.....	..	.....	4.A PL.....	2,796,786	97.770	2,804,531	2,868,498	2,804,458	.....	.....7,672	.....	.....	.....6.897	7.608	MON...	550	151,851	05/14/2020.	05/14/2025.
14852D	AC	5	Castle US Holding Corp Term Ln Nt 1.....	.....	..	.....	4.C FE.....	4,483,055	97.800	4,373,494	4,471,875	4,481,952	.....	.....(1,102)	.....	.....	.....4.004	3.985	MJSD.	1,977	175,616	03/04/2020.	01/31/2027.
14880B	AG	6	Catalent Pharma Solutions Inc Term Ln B.....	.....	..	.....	3.A FE.....	2,969,662	99.938	2,953,040	2,954,887	2,962,546	.....	.....(3,252)	.....	.....	.....2.501	2.313	MON...	205	102,736	10/02/2019.	05/17/2026.
28414B	AF	3	Elanco Animal Health Inc Term Ln Nt 1.....	.....	..	.....	2.C FE.....	6,362,144	99.021	6,269,703	6,331,703	6,360,794	.....	.....(1,351)	.....	.....	.....1.905	1.832	MON...	10,385	31,587	09/04/2020.	08/01/2027.
31850F	AW	2	First American Payment Sys Term Ln Nt 1.....	.....	..	.....	4.C FE.....	1,404,766	100.000	1,418,956	1,418,956	1,406,030	.....	.....1,264	.....	.....	.....5.234	5.442	JAJO.	17,946	41,389	04/09/2020.	03/04/2027.
36198@	AA	2	TPC Broadband Holdings Term Ln Nt 1.....	.....	..	.....	4.B PL.....	3,290,535	97.970	3,223,737	3,290,535	3,290,535	.....	.....	.....	.....	.....7.500	7.567	MJSD.	1,371	147,562	06/01/2020.	06/01/2025.
36198@	AC	8	TPC Broadband Holdings Delayed Draw Term.....	.....	..	.....	4.B PL.....	584,913	97.970	579,502	591,509	585,113	.....	.....200	.....	.....	.....7.500	7.860	MJSD.	123	9,977	12/31/2020.	06/01/2025.
40409V	AR	5	HB Fuller Company Term Ln Nt 1.....	.....	..	.....	3.A FE.....	3,245,678	99.278	3,224,656	3,248,114	3,246,203	.....	.....479	.....	.....	.....2.152	2.168	MON...	2,135	86,734	11/25/2019.	10/20/2024.
41755@	AA	7	Harvest Hill Beverage Company New Term L.....	.....	..	.....	4.A PL.....	4,712,516	97.610	4,717,833	4,833,350	4,717,764	.....	.....5,248	.....	.....	.....7.000	7.675	MON...	940	117,477	08/28/2020.	08/28/2026.
44969C	BF	6	Quintiles IMS New Term Ln B Nt 1.....	.....	..	.....	3.A FE.....	1,010,589	99.275	993,329	1,000,583	1,005,963	.....	.....(1,777)	.....	.....	.....1.897	1.731	MON...	105	26,107	02/14/2018.	03/06/2024.
44989*	AA	1	IQNavigator Inc 1st Lien TL Nt 1.....	.....	..	.....	4.B IF.....	4,742,334	99.410	4,786,146	4,814,552	4,767,812	.....	.....11,747	.....	.....	.....5.724	6.064	FMAN.	24,495	338,985	08/20/2018.	08/20/2024.
452526	A#	3	Immucor Inc 1st Lien Term Ln Nt 1.....	.....	..	.....	3.C PL.....	4,429,910	98.310	4,443,923	4,520,316	4,437,561	.....	.....7,652	.....	.....	.....6.750	7.289	MJSD.	848	154,256	07/02/2020.	07/02/2025.
45778E	AG	9	Innophos Holdings Term Ln Nt 1.....	.....	..	.....	4.A FE.....	12,837,987	99.750	12,870,244	12,902,500	12,845,018	.....	.....7,031	.....	.....	.....3.898	4.011	MON...	2,794	472,638	02/13/2020.	02/07/2027.
552462	B#	9	Lytix Delayed Draw Term Ln Nt 1.....	.....	..	.....	4.C.....	125,516	97.950	124,185	126,784	125,619	.....	.....103	.....	.....	.....7.000	7.328	MON...	49	9,904	04/30/2020.	02/28/2026.
552462	B@	1	Lytix Term Ln Nt 1.....	.....	..	.....	4.C.....	1,431,073	97.950	1,428,125	1,458,014	1,434,179	.....	.....3,106	.....	.....	.....7.000	7.378	MON...	567	87,817	02/27/2020.	02/28/2026.
55392*	AA	8	MBS Services 1st Lien Term Ln Nt 1.....	.....	..	.....	3.C PL.....	1,021,511	91.510	953,862	1,042,358	1,026,807	.....	.....3,836	.....	.....	.....5.714	6.224	JAJO.	10,591	83,820	07/30/2019.	07/30/2024.

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates						
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22					
				F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol																		Rate Used to Obtain Fair Value	Fair Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification			Description	Code				Actual Cost			Par Value	Book/Adjusted Carrying Value																
60367*	AA	9	Community Brands Incremental DD Term Ln.....	.....	..	.....	3.C PL.....	1,587,911	95.000	1,508,516	1,587,911	1,587,911	.....	.....	.....	.....	.....4.166	4.188	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
60367*	AB	7	Community Brands Incremental Term Ln Nt.....	.....	..	.....	3.C PL.....	8,169,199	95.000	7,799,738	8,210,250	8,192,210	.....	.....	.....	.....	.....4.190	4.332	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
70466@	AA	6	Peach State Labs Inc Sr Sec Term Ln Nt 1.....	.....	..	.....1	3.B FE.....	3,751,450	100.000	3,767,407	3,767,407	3,764,797	.....	.....	.....	.....	.....8.000	8.142	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
72584D	AE	4	Yum Brands New Term Ln Nt 1.....	.....	..	.....	3.A FE.....	2,931,723	99.281	2,889,233	2,910,151	2,923,560	.....	.....	.....	.....	.....1.898	1.793	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
76168J	AR	7	RBS Global (Rexnord) New Term Ln B Nt 1.....	.....	..	.....	3.A FE.....	7,751,786	99.771	7,701,059	7,718,750	7,744,293	.....	.....	.....	.....	.....1.902	1.816	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
78431@	AA	1	Harmony Fds/Santa Cruz Hlds Term Ln Nt 1.....	.....	..	.....	3.C PL.....	1,110,064	100.000	1,124,116	1,124,116	1,115,139	.....	.....	.....	.....	.....5.220	5.550	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
83549#	AA	8	Sonny's Enterprises LLC Term Ln Nt 1.....	.....	..	.....	4.B Z.....	3,874,436	102.000	4,032,576	3,953,506	3,878,628	.....	.....	.....	.....	.....7.153	7.680	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
84611@	AF	0	Sovos LLC 1st Lien Term Ln Nt 1.....	.....	..	.....	4.A PL.....	6,578,179	97.800	6,564,755	6,712,428	6,619,302	.....	.....	.....	.....	.....4.751	5.200	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
84611@	AG	8	Sovos LLC Delayed Draw Term Ln Nt 1.....	.....	..	.....	4.A PL.....	299,238	97.800	295,610	302,260	300,125	.....	.....	.....	.....	.....4.754	4.982	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
84611@	AH	6	Sovos LLC Revolver Nt 2.....	.....	..	.....	4.A Z.....	284,295	100.000	284,295	284,295	284,295	.....	.....	.....	.....	.....4.895	4.895	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
88870T	AF	5	Tivity Health Inc Term Ln A Nt 1.....	.....	..	.....	4.C FE.....	48,282	98.700	57,486	58,243	49,798	.....	.....	.....	.....	.....4.397	9.836	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
88870T	AG	3	Tivity Health Inc Term Ln B Nt 1.....	.....	..	.....	4.C FE.....	2,291,799	98.880	2,338,581	2,365,070	2,304,772	.....	.....	.....	.....	.....5.504	6.140	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
90347B	AH	1	Axalta Coating Systems New Term Ln B Nt.....	.....	..	.....	3.A FE.....	9,257,052	99.063	9,148,033	9,234,607	9,244,611	.....	.....	.....	.....	.....2.251	2.224	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
68371Y	AJ	2	Open Text Corp Term Ln Nt 1.....	.....	..	.....A	2.C FE.....	5,115,374	99.679	5,082,552	5,098,940	5,111,189	.....	.....	.....	.....	.....1.898	1.849	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
6499999.	Unaffiliated Bank Loans - Acquired.....							174,797,312	XXX	174,126,251	176,044,057	174,982,582	0	125,670	0	0	XXX	XXX	XXX	221,670	5,845,017	XXX	XXX					
6599999.	Total - Unaffiliated Bank Loans.....							174,797,312	XXX	174,126,251	176,044,057	174,982,582	0	125,670	0	0	XXX	XXX	XXX	221,670	5,845,017	XXX	XXX					
Totals																												
7699999.	Total - Issuer Obligations.....							21,802,625,700	XXX	24,959,912,889	21,570,352,972	21,820,050,230	0	(14,339,050)	885,257	69,542,686	XXX	XXX	XXX	212,126,621	793,990,394	XXX	XXX					
7799999.	Total - Residential Mortgage-Backed Securities.....							683,093,316	XXX	707,730,578	666,723,818	679,713,496	2,734	(1,074,733)	519,383	0	XXX	XXX	XXX	1,940,243	21,281,656	XXX	XXX					
7899999.	Total - Commercial Mortgage-Backed Securities.....							739,888,929	XXX	826,455,813	719,988,333	735,499,510	0	(1,968,240)	0	XXX	XXX	XXX	2,269,322	27,645,724	XXX	XXX						
7999999.	Total - Other Loan-Backed and Structured Securities.....							1,346,275,493	XXX	1,335,725,168	1,349,073,283	1,345,974,679	0	(338,313)	0	XXX	XXX	XXX	6,115,998	21,638,742	XXX	XXX						
8299999.	Total - Unaffiliated Bank Loans.....							174,797,312	XXX	174,126,251	176,044,057	174,982,582	0	125,670	0	XXX	XXX	XXX	221,670	5,845,017	XXX	XXX						
8399999.	Grand Total - Bonds.....							24,746,680,750	XXX	28,003,950,699	24,482,182,463	24,756,220,497	2,734	(17,594,666)	1,404,640	69,542,686	XXX	XXX	XXX	222,673,854	870,401,533	XXX	XXX					

Book/Adjusted Carrying Value by NAIC Designation Category Footnote

1A 2,543,929,849	1B 313,294,101	1C 894,786,453	1D 854,830,074	1E .1,475,371,748	1F 2,321,131,636	1G 2,539,018,059
2A 4,162,893,199	2B 5,250,969,170	2C 2,684,420,228				
3A 486,737,264	3B 338,345,965	3C 351,441,275				
4A 209,414,128	4B 235,710,708	4C 29,121,672				
5A 11,975,002	5B 52,276,789	5C 345,293				
6 207,884						

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2			Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
				3	4					9	10		12	13	14	15	16	17	18	19			NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
CUSIP Identification	Description			Code	F or e i g n	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.		
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																						
23281#	12	4	Cyprium Parallel Invs V LP Pfrd Units.....			20,773.500	1.00	.....	.....2,077,350	112.820	2,343,666	2,077,350	.....	.....	.....	.....	.....	.....	.....0	.....	2.A PL.....	12/10/2020.
86358X	20	3	SFA ABS CDO III LTD Pfd.....			1,266.000	1,000.00	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	6. FE.....	03/07/2012.
8499999. Total - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....									2,077,350	XXX	2,343,666	2,077,350	0	0	0	0	0	0	0	0	XXX	XXX
8999999. Total - Preferred Stocks.....									2,077,350	XXX	2,343,666	2,077,350	0	0	0	0	0	0	0	0	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	0	1B	0	1C	0	1D	0	1E	0	1F	0	1G	0
2A	2,077,350	2B	0	2C	0								
3A	0	3B	0	3C	0								
4A	0	4B	0	4C	0								
5A	0	5B	0	5C	0								
6	0												

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2			Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
				3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description			F or ei gn Code		Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																			
69121K	10	4	Owl Rock Capital Corp.....			655,766.000	8,301,998	12.660	8,301,998	9,999,989	255,749	996,764		(3,429,656)		(3,429,656)		07/18/2019.	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....						8,301,998	XXX	8,301,998	9,999,989	255,749	996,764	0	(3,429,656)	0	(3,429,656)	0	XXX	XXX	
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																			
31340#	00	1	Federal Home Loan Bank Com Cl B.....		RF..	333,000.000	33,300,000	100.000	33,300,000	33,300,000		722,516				0		03/23/2020.	
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....						33,300,000	XXX	33,300,000	33,300,000	0	722,516	0	0	0	0	0	XXX	XXX	
9799999. Total - Common Stock.....						41,601,998	XXX	41,601,998	43,299,989	255,749	1,719,280	0	(3,429,656)	0	(3,429,656)	0	XXX	XXX	
9899999. Total Common and Preferred Stock.....						43,679,348	XXX	43,945,664	45,377,339	255,749	1,719,280	0	(3,429,656)	0	(3,429,656)	0	XXX	XXX	

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	0	1B	0	1C	0	1D	0	1E	0	1F	0	1G	.....
2A	0	2B	0	2C	0								
3A	0	3B	0	3C	0								
4A	0	4B	0	4C	0								
5A	0	5B	0	5C	0								
6	0												

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. States, Territories and Possessions										
982696	SF	4	Wyandotte Cnty KS Sch Dist Txbl Ref Ser.....		02/04/2020.....	Piper Sandler Companies.....		2,630,000	2,630,000	
1799999. Total - Bonds - U.S. States, Territories & Possessions.....								2,630,000	2,630,000	0
Bonds - U.S. Political Subdivisions of States										
758449	SG	8	Reedy Creek Impt Dist FL GO Txbl Ref Ser.....		02/05/2020.....	JP Morgan Securities LLC.....		2,570,000	2,570,000	
758449	SH	6	Reedy Creek Impt Dist FL GO Txbl Ref Ser.....		02/05/2020.....	JP Morgan Securities LLC.....		2,425,000	2,425,000	
2499999. Total - Bonds - U.S. Political Subdivisions of States.....								4,995,000	4,995,000	0
Bonds - U.S. Special Revenue and Special Assessment										
047870	SN	1	Atlanta GA Wtr & Wstwtr Rev Txbl-Ref.....		10/15/2020.....	Barclays Capital Inc.....		2,100,000	2,100,000	
13077D	KT	8	California St Univ Rev Txbl Ref Ser B.....		02/06/2020.....	Merrill Lynch.....		2,120,000	2,120,000	
16772P	CJ	3	Chicago IL Transit Auth Rev Txbl-Ref-Ser.....		08/28/2020.....	Goldman Sachs & Company.....		750,000	750,000	
16772P	CQ	7	Chicago IL Transit Auth Rev Txbl-Ref-Ser.....		08/28/2020.....	Goldman Sachs & Company.....		3,750,000	3,750,000	
235241	VR	4	Dallas TX Area Rapid Tr Rev Txbl Ref.....		10/30/2020.....	Loop Capital Markets LLC.....		840,000	840,000	
249182	PV	2	Denver City & Cnty Co Arpt Rev Txbl-Ref.....		10/16/2020.....	Barclays Capital Inc.....		2,978,000	2,978,000	
3132DV	4J	1	FHLMC Pool #SD8025 3.500% 11/25/49.....		01/27/2020.....	JP Morgan Securities LLC.....		50,475,649	48,889,456	112,074
3132DV	7C	3	FHLMC Pool #SD8091 2.500% 09/25/50.....		09/10/2020.....	Bank of America BISD Dealer.....		25,659,440	24,393,096	16,940
3137B3	NA	2	FHLMC REMIC Ser K030 CI A2.....		07/14/2020.....	Morgan Stanley & Co LLC.....		2,281,547	2,140,000	2,396
31418D	SJ	2	FNMA Pool #MA4120 2.500% 09/25/50.....		08/13/2020.....	Morgan Stanley & Co LLC.....		41,082,103	39,021,291	43,357
38611T	DL	8	Grand Parkway Trans Corp Txbl-Ref-Sub Ti.....		02/12/2020.....	Merrill Lynch.....		6,250,000	6,250,000	
442349	EK	8	Houston TX Arpt Sys Rev Txbl Ref Ser C.....		09/18/2020.....	Morgan Stanley & Co LLC.....		830,000	830,000	
47770V	BQ	2	JobsOH Beverage System Rev Stwd Liq Prof.....		01/24/2020.....	Citigroup.....		4,500,000	4,500,000	
490728	C3	4	Kent OH St Univ Rev Txbl Ref Kent St Uni.....		01/16/2020.....	JP Morgan Securities LLC.....		3,600,000	3,600,000	
490728	C4	2	Kent OH St Univ Rev Txbl Ref Kent St Uni.....		01/16/2020.....	JP Morgan Securities LLC.....		3,600,000	3,600,000	
594615	HX	7	Michigan St Bldg Auth Rev Ser II Txbl Re.....		09/11/2020.....	Jefferies & Company Inc.....		5,990,000	5,990,000	
631060	CU	2	Narragansett Bay RI Wtr Sys Re Txbl Ref.....		02/27/2020.....	Barclays Capital Inc.....		3,120,000	3,120,000	
64990G	A5	1	NY DORM AUTH-B-TXBL DASNY-B-TXBL-REF-REV.....		02/26/2020.....	Merrill Lynch.....		7,889,000	7,889,000	
67760H	NB	3	Ohio St Tpk Commn Rev Ref Ser A.....		02/13/2020.....	Citigroup.....		7,788,238	7,725,000	1,494
677704	F9	4	Ohio Univ Gen Rcpts Athens Rev Txbl Ref.....		02/26/2020.....	Barclays Capital Inc.....		11,005,000	11,005,000	
709235	Q2	4	Pennsylvania St Univ Rev Txbl Ref Ser B.....		02/05/2020.....	Barclays Capital Inc.....		5,265,000	5,265,000	
756872	LE	5	Red River TX Edu Fin Corp Txbl Ref TCU P.....		01/16/2020.....	Jefferies & Company Inc.....		2,800,000	2,800,000	
769036	BT	0	Riverside CA Pension Oblig Txbl Ser A.....		06/05/2020.....	Merrill Lynch.....		12,000,000	12,000,000	
76913C	BF	5	County of Riverside CA Pension Oblig Txb.....		04/23/2020.....	Raymond James USA Ltd.....		5,000,000	5,000,000	
875301	HT	3	Tampa-Hillsborough Cnty FL Rev Txbl-Ref.....		08/27/2020.....	JP Morgan Securities LLC.....		2,885,000	2,885,000	
875301	HU	0	Tampa-Hillsborough Cnty FL Rev Txbl-Ref.....		08/27/2020.....	JP Morgan Securities LLC.....		6,190,000	6,190,000	
875301	HV	8	Tampa-Hillsborough Cnty FL Rev Txbl-Ref.....		08/27/2020.....	JP Morgan Securities LLC.....		4,745,000	4,745,000	
88283K	BL	1	Texas St Trans Comm Cen Rev Txbl Ref Fir.....		02/21/2020.....	Jefferies & Company Inc.....		3,580,000	3,580,000	
956704	D2	3	West Virginia Univ Rev Txbl Ref Ser A.....		02/27/2020.....	Merrill Lynch.....		1,250,000	1,250,000	
956704	D3	1	West Virginia Univ Rev Txbl Ref Ser A.....		02/27/2020.....	Merrill Lynch.....		7,820,000	7,820,000	
956704	D4	9	West Virginia Univ Rev Txbl Ref Ser A.....		02/27/2020.....	Merrill Lynch.....		1,960,000	1,960,000	
977100	HE	9	Wisconsin St Gen Fd Rev Ref Ser A.....		01/29/2020.....	Citigroup.....		3,000,000	3,000,000	
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....								243,103,977	237,985,843	176,261
Bonds - Industrial and Miscellaneous										
00176@	AA	4	AMF Florence LLC Sr Sec Nt.....		11/04/2020.....	MUFG Securities Inc.....		24,911,626	24,911,626	
00177J	AA	3	American Money Mgmt Corp CLO Ser 2020-23.....		10/15/2020.....	SG Americas Securities LLC.....		13,950,000	13,950,000	
00177J	AE	5	American Money Mgmt Corp CLO Ser 2020-23.....		10/15/2020.....	SG Americas Securities LLC.....		1,400,000	1,400,000	
00177J	AG	0	American Money Mgmt Corp CLO Ser 2020-23.....		10/15/2020.....	SG Americas Securities LLC.....		6,800,000	6,800,000	
002824	BE	9	Abbott Labs Sr Nt 3.400% 11/30/23.....		07/07/2020.....	Various.....		10,918,944	10,000,000	35,058

SCHEDULE D - PART 3

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

1	2				3	4	5	6	7	8	9
CUSIP Identification	Description				Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
00287Y AP 4	Abbvie Inc Sr Nt	3.200%	11/06/22			08/05/2020	Bank of America BISS Dealer		1,477,098	1,400,000	11,324
00287Y BM 0	Abbvie Inc Sr Nt	2.300%	11/21/22			11/19/2020	Tax Free Exchange		2,324,267	2,250,000	25,588
00287Y CV 9	Abbvie Inc Sr Nt	3.850%	06/15/24			11/19/2020	Tax Free Exchange		5,046,864	5,000,000	82,347
00287Y CX 5	Abbvie Inc Sr Nt	3.800%	03/15/25			11/19/2020	Tax Free Exchange		18,016,385	18,000,000	121,600
00287Y DB 2	Abbvie Inc Sr Nt	4.750%	03/15/45			11/19/2020	Tax Free Exchange		10,155,017	10,000,000	84,444
01400E AB 9	Alcon Finance Corp Sr Nt					12/11/2020	Various		4,814,819	4,420,000	30,203
01400E AC 7	Alcon Finance Corp Sr Nt					12/11/2020	Various		4,496,252	3,800,000	32,891
015271 AV 1	Alexandria Real Estate Equity Sr Nt					12/11/2020	Various		5,251,777	5,300,000	34,573
01882Y AA 4	Alliant Energy Finance Sr Nt					07/21/2020	Wells Fargo Securities LLC		3,782,975	3,500,000	13,854
02379D AA 8	American Airlines Inc Secured Ser B					02/05/2020	Robert W Baird & Co Inc		3,868,936	3,759,717	69,158
025537 AQ 4	American Electric Power Sr Nt					11/18/2020	Various		7,245,770	7,250,000	
02582J JF 8	American Express Cr Acct M Tr LBASS Ser					04/01/2020	Goldman Sachs & Company		4,342,646	4,250,009	6,502
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
02665W DH 1	American Honda Fin Sr MTN					01/07/2020	SG Americas Securities LLC		4,498,335	4,500,000	
03027X AY 6	American Tower Corp Sr Nt					09/10/2020	Various		19,291,854	17,219,000	262,868
03027X BA 7	American Tower Corp Sr Nt					01/07/2020	Various		17,423,910	17,500,000	
03027X BD 1	American Tower Corp Sr Nt					12/02/2020	Goldman Sachs & Company		5,668,795	5,500,000	85,724
03027X BK 5	American Tower Corp Sr Nt					12/02/2020	Bank of America BISS Dealer		1,991,580	2,000,000	2,294
03063# AD 6	Americold Realty Operating Par Sr Nt					12/30/2020	Bank of America BISS Dealer		62,719,800	62,719,800	
03066E AB 0	AmeriCredit Automobile Rec Tr LBASS Ser					07/14/2020	Deutsche Bank Capital		1,871,976	1,872,047	
032095 AC 0	Amphenol Corp Sr Nt	2.800%	02/15/30			02/06/2020	Goldman Sachs & Company		6,092,580	6,000,000	70,000
032095 AK 7	Amphenol Corp Sr Nt	2.050%	03/01/25			02/13/2020	Bank of America BISS Dealer		998,290	1,000,000	
03464R AA 1	Angel Oak Mortgage Trust RMBS Series 202					06/23/2020	Morgan Stanley & Co LLC		2,333,861	2,304,337	3,788
035240 AQ 3	Anheuser-Busch Inbev Worldwide Sr Nt					01/23/2020	Citigroup		16,435,440	14,000,000	7,389
03765X AG 1	Apidos CLO CLO Ser 2015-22A A1R					02/24/2020	JP Morgan Securities LLC		34,500,000	34,500,000	
03765X AJ 5	Apidos CLO CLO Ser 2015-22A A2R					02/24/2020	JP Morgan Securities LLC		4,000,000	4,000,000	
03768M AA 5	Apidos CLO CLO Ser 2020-33A A					06/04/2020	Goldman Sachs & Company		8,450,000	8,450,000	
03768M AB 3	Apidos CLO CLO Ser 2020-33A CI B					06/04/2020	Goldman Sachs & Company		6,500,000	6,500,000	
03768W AA 3	Apidos CLO CLO Ser 2020-34A CI A1					10/02/2020	Deutsche Bank Capital		20,400,000	20,400,000	
03768W AE 5	Apidos CLO CLO Ser 2020-34A CI B					10/02/2020	Deutsche Bank Capital		5,000,000	5,000,000	
038522 AQ 1	Aramark Services Inc Sr Nt					03/06/2020	Various		572,108	564,000	3,055
04017N AC 6	Ares CLO Ltd CLO Ser 2020-57A CI A					10/21/2020	JP Morgan Securities LLC		11,750,000	11,750,000	
04017N AG 7	Ares CLO Ltd CLO Ser 2020-57A CI B					10/21/2020	JP Morgan Securities LLC		3,000,000	3,000,000	
04018N AA 9	ARES CLO Ltd CLO Ser 2020-56A CI A1					09/21/2020	Goldman Sachs & Company		2,800,000	2,800,000	
04018N AE 1	ARES CLO Ltd CLO Ser 2020-56A CI B					09/21/2020	Goldman Sachs & Company		2,700,000	2,700,000	
04317@ BS 6	Arthur J Gallagher & Co Sr Nt					01/30/2020	Bank of America BISS Dealer		17,000,000	17,000,000	
045054 AJ 2	Ashtead Capital Inc Sr Sec Nt					11/30/2020	Various		9,171,142	8,892,000	83,856
045054 AL 7	Ashtead Capital Inc Sr Sec Nt					11/24/2020	Various		2,705,679	2,512,000	23,679
052769 AG 1	Autodesk Inc Sr Nt	2.850%	01/15/30			02/25/2020	Various		42,633,305	42,000,000	52,478
05522R CY 2	Bank of America Credit Card Tr LBASS Ser					03/31/2020	BNP Paribas Securities Corp		606,330	600,002	765
05522R CZ 9	Bank of America Credit Card Tr LBASS Ser					04/06/2020	Barclays Capital Inc		2,416,777	2,375,849	4,554
05522R DA 3	Bank of America Credit Card Tr LBASS Ser					03/27/2020	Barclays Capital Inc		5,543,835	5,439,298	7,494
05604F AA 3	Bway Mortgage Trust CMBS Ser 2013-1515 C					07/29/2020	Credit Suisse Securities LLC		1,180,085	1,138,288	2,665
05608Q AA 5	Crown Parent 1st Lien Bd					07/23/2020	Goldman Sachs & Company		1,692,000	1,692,000	
06406F AD 5	Bank of NY Mellon Corp Sr MTN					08/03/2020	Toronto Dominion		1,471,484	1,400,000	14,459
06406R AC 1	Bank of NY Mellon Corp Sr MTN					07/23/2020	Us Bancorp Investments Inc		1,714,911	1,650,000	8,659

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
06541T	AY	5	BANK CMBS Ser 2020-BN29 CI A1.....		11/20/2020.....	Morgan Stanley & Co LLC.....		782,809	782,812	346
06762C	AA	6	Babson CLO Ltd CLO Ser 2020-2A CI A1.....		09/29/2020.....	Morgan Stanley & Co LLC.....		12,200,000	12,200,000	
06762C	AE	8	Babson CLO Ltd CLO Ser 2020-2A CI B1.....		09/29/2020.....	Morgan Stanley & Co LLC.....		5,500,000	5,500,000	
07274N	AE	3	Bayer US Finance II LLC Sr Nt.....		08/25/2020.....	Various.....		12,425,306	11,330,000	82,000
075887	BM	0	Becton Dickinson & Co Sr Nt.....		02/05/2020.....	Morgan Stanley & Co LLC.....		7,664,995	6,500,000	72,177
08162W	AY	2	Benchmark Mtg Tr CMBS Ser 2020-B19 CI A1.....		09/21/2020.....	Citigroup.....		212,535	212,539	108
08163A	AA	1	Benchmark Mtg Tr CMBS Ser 2020-B18 CI A1.....		07/23/2020.....	Deutsche Bank Capital.....		531,119	531,122	387
084659	AS	0	Berkshire Hathaway Energy Sr Nt.....		03/20/2020.....	Wells Fargo Securities LLC.....		7,240,648	7,250,000	
084659	AU	5	Berkshire Hathaway Energy Sr Nt.....		03/25/2020.....	Wells Fargo Securities LLC.....		14,497,680	14,500,000	
085770	AA	3	Berry Global Escrow Corp 1st Lien.....		07/06/2020.....	Goldman Sachs & Company.....		346,253	332,000	3,272
09261W	AL	8	Blackrock DLF IX CLO Ser 2020-1 CI E.....		12/21/2020.....	Direct.....		375,173	375,173	
09261W	AN	4	Blackrock DLF IX CLO Ser 2020-1 CI W.....		12/21/2020.....	Various.....		1,961,453	1,961,453	
110122	CP	1	Bristol-Myers Squibb Co Sr Nt.....		07/17/2020.....	Tax Free Exchange.....		41,225,733	41,500,000	670,225
110122	CR	7	Bristol-Myers Squibb Co Sr Nt.....		07/17/2020.....	Tax Free Exchange.....		6,027,716	5,500,000	52,594
110122	CW	6	Bristol-Myers Squibb Co Sr Nt.....		07/17/2020.....	Tax Free Exchange.....		15,068,448	15,000,000	205,833
110122	DB	1	Bristol-Myers Squibb Co Sr Nt.....		07/17/2020.....	Tax Free Exchange.....		5,991,312	6,000,000	37,458
110122	DJ	4	Bristol-Myers Squibb Co Sr Nt.....		07/17/2020.....	Tax Free Exchange.....		5,703,992	5,500,000	116,111
12509D	AB	8	CCG Receivables Trust LBASS Ser 2020-1 C.....		08/04/2020.....	BMO Capital Markets Corp.....		4,077,973	4,078,000	
125523	AF	7	Cigna Corp Sr Nt 3.750% 07/15/23.....		07/28/2020.....	Citigroup.....		2,940,057	2,700,000	4,219
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
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
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
125523	CL	2	Cigna Corp Sr Nt 2.400% 03/15/30.....		03/04/2020.....	Goldman Sachs & Company.....		17,670,264	17,700,000	
12596M	AA	4	Credit Suisse Mortgage Trust RMBS Ser 20.....		01/09/2020.....	Credit Suisse Securities LLC.....		15,406,934	14,816,029	18,026
126307	AS	6	CSC Holdings Inc Sr Nt.....		10/16/2020.....	Various.....		16,023,750	15,000,000	161,847
126307	BD	8	CSC Holdings Inc Sr Nt.....		12/10/2020.....	Various.....		3,314,208	3,234,000	3,305
126307	BF	3	CSC Holdings Inc Sr Nt.....		12/10/2020.....	Various.....		3,587,662	3,677,000	38,003
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
12726@	AA	4	CTL Cap Tr 2019-23 Tr NYU-London.....		04/24/2020.....	CTL Securities LLC.....		24,385,263	24,385,263	
14041N	FM	8	Capital One Multi Asset ExecTr LBASS Ser.....		06/30/2020.....	JP Morgan Securities LLC.....		7,547,801	7,300,000	8,377
14041N	FT	3	Capital One Multi Asset ExecTr LBASS Ser.....		07/20/2020.....	Various.....		5,691,659	5,482,000	2,749
14315G	AA	3	Carlyle Global Market Strat CLO Ser 2020.....		10/21/2020.....	JP Morgan Securities LLC.....		34,400,000	34,400,000	
14315G	AE	5	Carlyle Global Market Strat CLO Ser 2020.....		10/21/2020.....	JP Morgan Securities LLC.....		12,750,000	12,750,000	
14317X	AA	4	Caryle US CLO Ltd CLO Ser 2020-1A CI A1.....		07/16/2020.....	Citigroup.....		4,900,000	4,900,000	
14317X	AC	0	Caryle US CLO Ltd CLO Ser 2020-1A CI A2.....		07/16/2020.....	Citigroup.....		6,750,000	6,750,000	
14448C	AP	9	Carrier Global Corp Sr Nt.....		12/10/2020.....	Tax Free Exchange.....		8,267,821	8,250,000	65,701
14448C	AQ	7	Carrier Global Corp Sr Nt.....		12/10/2020.....	Tax Free Exchange.....		37,104,473	37,000,000	321,725
14448C	AR	5	Carrier Global Corp Sr Nt.....		12/10/2020.....	Tax Free Exchange.....		12,810,624	12,750,000	77,741
14448C	AS	3	Carrier Global Corp Sr Nt.....		12/10/2020.....	Tax Free Exchange.....		21,329,984	21,250,000	137,243
14888@	AA	4	Catalyst Old River Hydro Sr Sec Nt.....		11/02/2020.....	Barclays Capital Inc.....		24,860,625	24,860,625	
14913R	2D	8	Caterpillar Finl Svcs Corp Sr Nt.....		07/27/2020.....	Various.....		2,611,206	2,600,000	986
14913R	2F	3	Caterpillar Finl Svcs Corp Sr MTN.....		09/09/2020.....	Citigroup.....		14,989,800	15,000,000	
149791	AA	3	Cayuga Park CLO CLO Ser 2020-1A CI A.....		06/29/2020.....	BNP Paribas Securities Corp.....		43,500,000	43,500,000	
149791	AC	9	Cayuga Park CLO CLO Ser 2020-1A CI B1.....		06/29/2020.....	BNP Paribas Securities Corp.....		5,900,000	5,900,000	
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	
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	

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
156700 BB 1	Lumen Technologies Inc Sr Nt.....			11/24/2020.....	Citigroup.....		5,162,300	4,940,000	71,733
156700 BD 7	Lumen Technologies Inc Sr Nt.....			12/08/2020.....	Various.....		5,355,185	5,258,000	4,000
159864 AE 7	Charles River Laboratories Sr Nt.....			07/06/2020.....	Goldman Sachs & Company.....		130,969	130,000	1,028
161175 BB 9	Charter Comm Opt 1st Lien Sr Sec Nt.....			07/31/2020.....	Barclays Capital Inc.....		2,878,138	2,700,000	2,412
16412X AJ 4	Cheniere Corp Christi HD 1st Lien.....			10/27/2020.....	Tax Free Exchange.....		8,993,808	9,000,000	149,850
16829@ AA 1	Chick-Fil-A, Inc Sr Nt Ser A.....			10/29/2020.....	Wells Fargo Securities LLC.....		35,000,000	35,000,000	
17305E FX 8	Citibank Cr Card Issuance Tr LBASS Ser 2.....			04/02/2020.....	RBC Capital Markets LLC.....		1,941,532	1,909,753	15,916
17305E GK 5	Citibank Cr Card Issuance Tr LBASS Ser 2.....			04/08/2020.....	Various.....		6,159,074	6,114,526	32,505
17326Q AA 1	Citigroup Mortgage Ln Trust Inc RMBS Ser.....			03/04/2020.....	Barclays Capital Inc.....		3,095,457	2,957,958	1,233
17327R AB 6	Citigroup Mtg Ln Tr RMBS Ser 2019-RP1 Cl.....			04/06/2020.....	Citigroup.....		13,393,632	13,951,700	10,716
17328R AZ 2	Citigroup Comm Mtg Tr CMBS Ser 2020-GC46.....			02/13/2020.....	Citigroup.....		2,935,352	2,850,000	5,377
205887 CE 0	ConAgra Foods Inc Sr Nt.....			12/09/2020.....	Goldman Sachs & Company.....		37,269,144	26,400,000	158,400
22003B AL 0	Corporate Office Prop LP Sr Nt.....			09/11/2020.....	Various.....		13,121,250	13,110,000	
22534D AA 8	Credit Accept Auto Loan Tr LBASS Ser 201.....			08/25/2020.....	Credit Suisse Securities LLC.....		530,207	521,869	618
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
22535M AA 7	Credit Acceptance Auto Loan Tr LBASS Ser.....			07/15/2020.....	Wells Fargo Securities LLC.....		1,499,664	1,500,000	
22535M AC 3	Credit Acceptance Auto Loan Tr LBASS Ser.....			07/15/2020.....	Wells Fargo Securities LLC.....		935,819	936,000	
22535M AE 9	Credit Acceptance Auto Loan Tr LBASS Ser.....			07/15/2020.....	Wells Fargo Securities LLC.....		340,928	341,000	
22536B AA 0	Credit Acceptance Auto Loan Tr LBASS Ser.....			10/16/2020.....	Wells Fargo Securities LLC.....		3,783,348	3,784,000	
22536B AC 6	Credit Acceptance Auto Loan Tr LBASS Ser.....			10/16/2020.....	Wells Fargo Securities LLC.....		1,399,661	1,400,000	
22822V AL 5	Crown Castle Intl Corp Sr Nt.....			12/15/2020.....	Jefferies & Company Inc.....		2,705,536	2,300,000	33,516
22822V AN 1	Crown Castle Intl Corp Sr Nt.....			12/15/2020.....	Jefferies & Company Inc.....		3,303,031	3,013,000	8,302
22822V AQ 4	Crown Castle Intl Corp Sr Nt.....			12/03/2020.....	Various.....		45,392,418	38,000,000	672,703
22822V AR 2	Crown Castle Intl Corp Sr Nt.....			12/09/2020.....	Various.....		2,572,364	2,310,000	33,561
22822V AT 8	Crown Castle Intl Corp Sr Nt.....			12/10/2020.....	Wells Fargo Securities LLC.....		5,887,596	5,700,000	62,566
233063 AC 0	Deutsche Bank Comm Mtg Trust CMBS Ser 20.....			08/20/2020.....	Deutsche Bank Capital.....		296,711	296,716	178
233331 AR 8	DTE Energy Co Sr Nt 3.850% 12/01/23.....			11/20/2020.....	KeyCorp.....		1,635,825	1,500,000	27,752
233331 BA 4	DTE Energy Co Sr Nt 3.700% 08/01/23.....			11/18/2020.....	KeyCorp.....		3,996,202	3,692,000	33,584
233851 DD 3	Daimler Fin NA LLC Sr Nt.....			10/02/2020.....	Various.....		2,846,475	2,750,000	36,385
233851 DL 5	Daimler Fin NA LLC Sr Nt.....			11/18/2020.....	RBC Capital Markets LLC.....		2,947,780	2,750,000	4,522
233851 DX 9	Daimler Fin NA LLC Sr Nt.....			02/05/2020.....	Barclays Capital Inc.....		1,016,050	1,000,000	3,975
233851 DY 7	Daimler Fin NA LLC Sr Nt.....			11/03/2020.....	Various.....		185,773	182,000	278
24703D AZ 4	Dell Int LLC / EMC Corp 1st Lien.....			02/13/2020.....	JP Morgan Securities LLC.....		18,673,068	16,750,000	312,341
24703D BA 8	Dell Int LLC / EMC Corp 1st Lien.....			02/13/2020.....	Goldman Sachs & Company.....		10,194,594	8,850,000	176,674
24715@ AT 1	Deloitte LLP Sr Nt 3.460% 05/07/27.....			05/07/2020.....	Us Bancorp Investments Inc.....		8,000,000	8,000,000	
24715@ AU 8	Deloitte LLP Sr Nt 3.560% 05/07/30.....			05/07/2020.....	Us Bancorp Investments Inc.....		16,000,000	16,000,000	
247361 ZV 3	Delta Airlines Inc PTC Ser 2020-AA.....			03/04/2020.....	Morgan Stanley & Co LLC.....		15,909,690	15,909,690	
247361 ZW 1	Delta Airlines Inc PTC Ser 2020-A.....			03/04/2020.....	Morgan Stanley & Co LLC.....		10,789,472	10,789,472	
254683 CK 9	Discover Card Mstr Tr LBASS Ser 2019-A1.....			04/07/2020.....	Various.....		1,370,617	1,340,621	2,322
25470D AR 0	Discovery Communications Sr Nt.....			02/12/2020.....	Various.....		9,198,180	8,500,000	133,422
25470D BF 5	Discovery Communications Sr Nt.....			02/12/2020.....	Goldman Sachs & Company.....		3,841,915	3,500,000	35,693
256746 AF 5	Dollar Tree Inc Sr Nt 3.700% 05/15/23.....			10/30/2020.....	Various.....		1,396,944	1,299,000	13,888
25746U DC 0	Dominion Resources Inc Sr Nt.....			08/04/2020.....	Deutsche Bank Capital.....		3,343,520	3,200,000	4,573
26138E AW 9	Dr Pepper Snapple Group Inc Sr Nt.....			11/02/2020.....	RBC Capital Markets LLC.....		171,828	160,000	1,874
26245X AA 5	Dryden Sr Ln Fd CLO Ser 2020-86A Cl A.....			08/19/2020.....	Goldman Sachs & Company.....		22,750,000	22,750,000	
26245X AC 1	Dryden Sr Ln Fd CLO Ser 2020-86A Cl B.....			08/19/2020.....	Goldman Sachs & Company.....		7,000,000	7,000,000	

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1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
26252V AG 6	Dryden Senior Loan Fund CLO Ser 2020-77A.....			04/24/2020.....	BNP Paribas Securities Corp.....		10,500,000	10,500,000	
26252V AJ 0	Dryden Senior Loan Fund CLO Ser 2020-77A.....			04/24/2020.....	BNP Paribas Securities Corp.....		7,500,000	7,500,000	
26253L AA 0	Dryden Senior Loan Fund CLO Ser 2020-78A.....			02/21/2020.....	Goldman Sachs & Company.....		32,000,000	32,000,000	
26253L AC 6	Dryden Senior Loan Fund CLO Ser 2020-78A.....			02/21/2020.....	Goldman Sachs & Company.....		8,000,000	8,000,000	
26441C AL 9	Duke Energy Corp Sr Nt.....			08/03/2020.....	Barclays Capital Inc.....		2,855,834	2,600,000	30,130
26441Y BD 8	Duke-Weeks Realty LP Sr Nt.....			02/13/2020.....	Various.....		23,249,845	23,825,000	
29278N AQ 6	Energy Transfer Operating LP Sr Nt.....			01/07/2020.....	Deutsche Bank Capital.....		6,989,010	7,000,000	
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
29364W BD 9	Entergy Louisiana LLC Secured 1st Mtg.....			03/03/2020.....	MUFG Securities Inc.....		5,985,300	6,000,000	
337932 AL 1	Firstenergy Corp Sr Nt.....			02/18/2020.....	Morgan Stanley & Co LLC.....		12,591,054	12,600,000	
33829T AA 4	Five Corners Funding Trust Sr Nt.....			09/22/2020.....	Wells Fargo Securities LLC.....		5,276,612	4,726,000	55,513
35137L AF 2	Fox Corp Sr Nt 3.666% 01/25/22.....			04/03/2020.....	Tax Free Exchange.....		9,000,000	9,000,000	62,322
35137L AG 0	Fox Corp Sr Nt 4.030% 01/25/24.....			04/03/2020.....	Tax Free Exchange.....		2,963,732	2,800,000	21,314
35137L AH 8	Fox Corp Sr Nt 4.709% 01/25/29.....			04/03/2020.....	Tax Free Exchange.....		43,942,332	40,900,000	363,796
359694 AB 2	Fuller H B Co Sr Nt 4.000% 02/15/27.....			10/07/2020.....	Various.....		7,344,635	7,312,000	41,735
361448 BF 9	GATX Corp Sr Nt 4.000% 06/30/30.....			05/11/2020.....	Various.....		21,416,105	21,439,000	457
369550 BK 3	General Dynamics Corp Sr Nt.....			03/23/2020.....	Wells Fargo Securities LLC.....		4,977,750	5,000,000	
369550 BM 9	General Dynamics Corp Sr Nt.....			03/23/2020.....	Wells Fargo Securities LLC.....		11,873,640	12,000,000	
370334 CA 0	General Mills Inc Sr Nt.....			08/03/2020.....	Us Bancorp Investments Inc.....		313,476	300,000	2,448
370334 CE 2	General Mills Inc Sr Nt.....			11/12/2020.....	Deutsche Bank Capital.....		28,320	26,000	77
37940X AB 8	Global Payments Inc Sr Nt.....			02/13/2020.....	Morgan Stanley & Co LLC.....		22,073,613	21,000,000	315,075
37940X AC 6	Global Payments Inc Sr Nt.....			02/12/2020.....	Goldman Sachs & Company.....		14,858,282	13,100,000	271,825
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	
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	
38141G XL 3	Goldman Sachs Group Inc Sr Nt Fix to Flo.....			11/16/2020.....	Goldman Sachs & Company.....		3,408,000	3,408,000	
383909 AG 3	WR Grace & CO Sr Nt 4.875% 06/15/27.....			10/16/2020.....	Goldman Sachs & Company.....		4,558,706	4,351,515	50,948
40410K AA 3	Fuller H B Co Sr Nt 4.250% 10/15/28.....			10/07/2020.....	JP Morgan Securities LLC.....		4,364,253	4,304,000	
40434L AC 9	HP Inc Sr Nt 3.400% 06/17/30.....			12/03/2020.....	Goldman Sachs & Company.....		1,108,370	1,000,000	16,056
40480* AB 1	HS Wildcat LLC Sr Sec Nt Ser B.....			12/30/2020.....	Citigroup.....		17,000,000	17,000,000	
415864 AM 9	Harsco Corp Sr Nt 5.750% 07/31/27.....			03/03/2020.....	Goldman Sachs & Company.....		470,813	465,000	2,599
442851 AK 7	Howard University Sr Nt.....			01/31/2020.....	Loop Capital Markets LLC.....		1,000,000	1,000,000	
457187 AD 4	Ingredion Inc Sr Nt 3.900% 06/01/50.....			05/08/2020.....	Various.....		35,400,415	35,780,000	
458140 BM 1	Intel Corp Sr Nt 4.750% 03/25/50.....			12/16/2020.....	Wells Fargo Securities LLC.....		19,248,089	13,700,000	150,034
458140 BR 0	Intel Corp Sr Nt 3.900% 03/25/30.....			03/20/2020.....	JP Morgan Securities LLC.....		13,472,325	13,500,000	
459200 KA 8	International Bus Machs Corp Sr Nt.....			01/16/2020.....	Credit Suisse Securities LLC.....		10,821,100	10,000,000	64,167
459200 KL 4	International Bus Machs Corp Sr Nt.....			12/21/2020.....	Various.....		14,225,459	13,460,000	39,151
46361T AC 6	Irvine Core Office Tr CMBS Ser 2013-IRV.....			10/28/2020.....	BMO Capital Markets Corp.....		334,363	320,000	564
465685 AM 7	ITC Holdings Corp Sr Nt.....			08/03/2020.....	Mizuho Securities USA Inc.....		1,255,896	1,200,000	7,200
48250N AC 9	KFC/Pizza Hut/Taco Bell Sr Nt.....			03/06/2020.....	Various.....		1,242,053	1,212,000	15,095
49271V AG 5	Keurig Dr Pepper Inc Sr Nt.....			10/14/2020.....	Various.....		6,978,949	6,377,000	45,687
502431 AM 1	L3Harris Tech Inc Sr Nt.....			05/05/2020.....	Tax Free Exchange.....		8,662,601	7,800,000	133,467
513075 BL 4	Lamar Media Corp Sr Nt.....			03/26/2020.....	Stifel Nicolaus & Co Inc.....		1,965,000	2,000,000	18,847
51805@ AA 6	Lasalle Property Fund LP Sr Nt.....			02/13/2020.....	Bank of America BISD Dealer.....		15,000,000	15,000,000	
548661 DR 5	Lowes Cos Inc Sr Nt 3.650% 04/05/29.....			01/23/2020.....	Credit Suisse Securities LLC.....		4,866,120	4,500,000	51,100
548661 DS 3	Lowes Cos Inc Sr Nt 4.550% 04/05/49.....			01/23/2020.....	Bank of America BISD Dealer.....		17,348,090	14,500,000	205,256
54929J AC 7	Lucali CLO Ltd CLO Ser 2020-1A CI A.....			11/23/2020.....	Morgan Stanley & Co LLC.....		1,400,000	1,400,000	
54929J AE 3	Lucali CLO Ltd CLO Ser 2020-1A CI B.....			11/23/2020.....	Morgan Stanley & Co LLC.....		1,550,000	1,550,000	

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1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
55396#	AA	0	Mankato Energy Center LLC Sr Sec Nt.....		07/21/2020.....	CIBC World Markets Corp.....		14,436,181	14,436,181	
55955E	AA	6	Magnetite CLO Ltd CLO 2020-27A A1.....		07/24/2020.....	Morgan Stanley & Co LLC.....		25,200,000	25,200,000	
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	
55955L	AA	0	Magnetite CLO Ltd CLO Ser 2020-28A CI A.....		09/10/2020.....	Barclays Capital Inc.....		10,850,000	10,850,000	
55955L	AC	6	Magnetite CLO Ltd CLO Ser 2020-28A CI B.....		09/10/2020.....	Barclays Capital Inc.....		3,350,000	3,350,000	
56081#	CA	6	Major League Baseball Tr Sr Sec Nt Ser 4.....		06/10/2020.....	Bank of America BISD Dealer.....		8,000,000	8,000,000	
57169*	AV	9	Mars Inc Sr Nt Ser L 2.510% 09/27/23.....		10/15/2020.....	Stonecastle Securities LLC.....		5,239,950	5,000,000	6,275
57636Q	AP	9	Mastercard Inc Sr Nt 3.350% 03/26/30.....		03/24/2020.....	Citigroup.....		19,212,655	19,250,000	
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
58013M	FH	2	McDonalds Corp Sr MTN 4.450% 09/01/48.....		12/08/2020.....	Bank of America BISD Dealer.....		17,239,443	13,250,000	162,147
58013M	FR	0	McDonalds Corp Sr MTN 4.200% 04/01/50.....		12/08/2020.....	Bank of America BISD Dealer.....		5,675,805	4,500,000	36,225
58155Q	AG	8	McKesson Corp Sr Nt 2.850% 03/15/23.....		11/19/2020.....	BNP Paribas Securities Corp.....		6,384,443	6,100,000	32,838
58769E	AB	4	Mercedes-Benz Auto Lease Trust LBASS Ser.....		09/15/2020.....	Mizuho Securities USA Inc.....		3,099,718	3,100,000	
59980Y	AB	1	Mill City Mortgage Trust RMBS Ser 2018-4.....		03/02/2020.....	Various.....		17,392,547	16,526,484	3,328
60700K	AB	8	MMAF Equipment Finance LLC ABS Ser 2020.....		09/10/2020.....	JP Morgan Securities LLC.....		799,916	800,000	
609207	AS	4	Mondelez International Sr Nt.....		10/29/2020.....	Various.....		2,747,615	2,638,700	21,263
615394	AM	5	MOOG INC Sr Nt 4.250% 12/15/27.....		07/15/2020.....	Various.....		5,185,163	5,200,000	18,297
61945C	AE	3	Mosaic Co Sr Nt 5.625% 11/15/43.....		01/27/2020.....	Morgan Stanley & Co LLC.....		7,023,226	5,882,000	68,011
620076	BL	2	Motorola Solutions Inc Sr Nt.....		01/24/2020.....	Stifel Nicolaus & Co Inc.....		549,545	500,000	9,903
620076	BN	8	Motorola Solutions Inc Sr Nt.....		01/27/2020.....	Stifel Nicolaus & Co Inc.....		11,960,688	10,700,000	89,163
62927@	AG	3	NHL US Funding LP Sr Nt Ser 7.....		08/13/2020.....	Citigroup.....		6,000,000	6,000,000	
629377	CR	1	NRG Energy Inc Sr Nt 3.625% 02/15/31.....		12/02/2020.....	MarketAxess.....		1,730,520	1,672,000	337
62942Q	CR	2	NRZ Advance Receivables Trust LBASS Ser.....		08/18/2020.....	Barclays Capital Inc.....		13,289,980	13,290,000	
62942Q	CS	0	NRZ Advance Receivables Trust LBASS Ser.....		08/18/2020.....	Barclays Capital Inc.....		599,999	600,000	
62942Q	CT	8	NRZ Advance Receivables Trust LBASS Ser.....		08/18/2020.....	Barclays Capital Inc.....		550,000	550,000	
62942Q	CW	1	NRZ Advance Receivables Trust LBASS Ser.....		09/10/2020.....	Barclays Capital Inc.....		1,999,997	2,000,000	
62942Q	CX	9	NRZ Advance Receivables Trust NRART 2020.....		09/10/2020.....	Barclays Capital Inc.....		199,999	200,000	
62942Q	DB	6	NRZ Advance Receivables Trust LBASS Ser.....		10/01/2020.....	Barclays Capital Inc.....		3,499,994	3,500,000	
62942Q	DC	4	NRZ Advance Receivables Trust LBASS Ser.....		10/01/2020.....	Barclays Capital Inc.....		399,999	400,000	
637417	AN	6	National Retail Properties Inc Sr Nt.....		02/18/2020.....	Wells Fargo Securities LLC.....		15,948,480	16,000,000	
64133K	AA	9	Neuberger Berman CLO Ltd CLO Ser 2020-36.....		03/09/2020.....	Wells Fargo Securities LLC.....		20,250,000	20,250,000	
64133K	AC	5	Neuberger Berman CLO Ltd CLO Ser 2020-36.....		03/09/2020.....	Wells Fargo Securities LLC.....		6,000,000	6,000,000	
64133K	AL	5	Neuberger Berman CLO Ltd CLO Ser 2020-36.....		12/16/2020.....	Wells Fargo Securities LLC.....		5,250,000	5,250,000	
64133K	AU	5	Neuberger Berman CLO Ltd CLO Ser 2020-36.....		12/16/2020.....	Wells Fargo Securities LLC.....		20,250,000	20,250,000	
64133R	AA	4	Neuberger Berman CLO Ltd CLO Ser 2020-38.....		09/10/2020.....	Barclays Capital Inc.....		12,350,000	12,350,000	
64133R	AC	0	Neuberger Berman CLO Ltd CLO Ser 2020-38.....		09/10/2020.....	Barclays Capital Inc.....		6,300,000	6,300,000	
64828X	AB	9	New Residential Mtg Ln Tr RMBS Ser 2020.....		02/05/2020.....	Goldman Sachs & Company.....		20,276,884	19,930,000	59,790
64830B	AQ	0	New Residential Mtg Ln Tr RMBS Ser 2017.....		03/27/2020.....	Citigroup.....		2,295,275	2,428,863	7,793
64830D	AB	9	New Residential Mtg Ln Tr RMBS Ser 2019.....		02/28/2020.....	Wells Fargo Securities LLC.....		6,802,088	6,361,737	1,502
651639	AX	4	Newmont Mining Corp Sr Nt.....		02/06/2020.....	Bank of America BISD Dealer.....		17,906,000	17,500,000	196,000
65341K	BG	0	Nextgear Floorplan Mast Ow Tr LBASS Ser.....		03/25/2020.....	Deutsche Bank Capital.....		1,200,082	1,276,100	1,365
65473P	AJ	4	Nisource Inc Sr Nt 3.600% 05/01/30.....		04/07/2020.....	JP Morgan Securities LLC.....		11,955,720	12,000,000	
65473Q	BC	6	NiSource Finance Corp Sr Nt.....		12/11/2020.....	Jefferies & Company Inc.....		2,765,797	2,080,000	33,280
65473Q	BF	9	NiSource Finance Corp Sr Nt.....		12/14/2020.....	JP Morgan Securities LLC.....		11,007,208	8,511,000	29,432
666807	BQ	4	Northrop Grumman Corp Sr Nt.....		07/29/2020.....	Citigroup.....		1,358,812	1,300,000	9,761
666807	BS	0	Northrop Grumman Corp Sr Nt.....		03/19/2020.....	JP Morgan Securities LLC.....		13,445,865	13,500,000	

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1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
66773@	AA	2	Northwest Parkway Sr Sec Nt.....		01/29/2020.....	Direct.....		3,541,448	3,541,448	
67575N	BW	2	Ocwen Master Adv Rec Tr LBASS Ser 2020-T.....		08/12/2020.....	Barclays Capital Inc.....		19,169,965	19,170,000	
67575N	BX	0	Ocwen Master Adv Rec Tr LBASS Ser 2020-T.....		08/12/2020.....	Barclays Capital Inc.....		460,000	460,000	
67575N	BY	8	Ocwen Master Adv Rec Tr LBASS Ser 2020-T.....		08/12/2020.....	Barclays Capital Inc.....		349,000	349,000	
68233J	AR	5	Oncor Electric Delivery 1st Lien.....		09/17/2020.....	Toronto Dominion.....		562,152	534,000	6,690
682680	AY	9	ONEOK Inc Sr Nt 3.400% 09/01/29.....		03/02/2020.....	Various.....		18,147,610	17,600,000	237,698
682680	AZ	6	ONEOK Inc Sr Nt 4.450% 09/01/49.....		03/02/2020.....	JP Morgan Securities LLC.....		9,071,820	9,000,000	3,338
682680	BB	8	ONEOK Inc Sr Nt 3.100% 03/15/30.....		03/05/2020.....	Barclays Capital Inc.....		18,980,430	19,000,000	
682680	BC	6	ONEOK Inc Sr Nt 4.500% 03/15/50.....		03/05/2020.....	Barclays Capital Inc.....		9,186,384	9,200,000	
683720	AA	4	Open Text Corp Sr Nt 4.125% 02/15/30.....		02/03/2020.....	Barclays Capital Inc.....		3,730,000	3,730,000	
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
684065	C#	0	Orange & Rockland Utills Inc Sr Nt.....		09/30/2020.....	KeyCorp.....		10,000,000	10,000,000	
688225	AH	4	Oshkosh Truck Corp Sr Nt.....		02/11/2020.....	Wells Fargo Securities LLC.....		5,180,448	5,200,000	
688239	AF	9	Oshkosh Truck Corp Sr Nt.....		02/26/2020.....	Wells Fargo Securities LLC.....		3,480,556	3,100,000	40,799
68902V	AK	3	Otis Worldwide Corp Sr Nt.....		09/08/2020.....	Tax Free Exchange.....		30,999,871	31,000,000	50,801
68902V	AM	9	Otis Worldwide Corp Sr Nt.....		09/08/2020.....	Tax Free Exchange.....		9,998,200	10,000,000	21,479
691204	AA	9	Owl Rock Ltd CLO Ser 2020-30A CI A1L.....		03/06/2020.....	SG Americas Securities LLC.....		25,000,000	25,000,000	
69352P	AE	3	PPL Capital Funding Inc Sr Nt.....		07/31/2020.....	Fifth Third Securities Inc.....		1,113,893	1,050,000	6,431
69370C	AC	4	PTC Inc Sr Nt 4.000% 02/15/28.....		10/21/2020.....	JP Morgan Securities LLC.....		7,914,880	7,802,000	21,322
70163#	AA	0	Parliament Funding (Owl Rock) Nt.....		11/16/2020.....	Direct.....		6,000,000	6,000,000	
737446	AQ	7	Post Holdings Inc Sr Nt.....		02/12/2020.....	Various.....		2,544,759	2,534,000	
74114B	AC	7	Prestige Auto Rec Tr LBASS Ser 2020-1A C.....		10/14/2020.....	Wells Fargo Securities LLC.....		4,499,731	4,500,000	
74256L	EJ	4	Principal LFE GLB Frnd II Sec Nt.....		12/01/2020.....	Credit Suisse Securities LLC.....		4,996,050	5,000,000	
74273@	AD	5	PRIT Core Realty Hldgs LLC Sr Nt.....		02/12/2020.....	Bank of America Bisd Dealer.....		15,000,000	15,000,000	
74340X	BK	6	Prologis LP Sr Nt 3.250% 10/01/26.....		02/10/2020.....	Tax Free Exchange.....		5,814,150	6,000,000	69,875
74340X	BL	4	Prologis LP Sr Nt 4.375% 02/01/29.....		02/10/2020.....	Tax Free Exchange.....		17,941,423	17,950,000	19,633
74346G	A*	3	Prologis Yen Finance LLC Sr Nt Ser A.....		09/15/2020.....	MUFG Securities Inc.....		40,781,487	40,781,487	
744320	BA	9	Prudential Financial Inc Sr Nt.....		03/03/2020.....	Goldman Sachs & Company.....		3,926,221	3,500,000	33,480
74980E	AG	3	RR LTD CLO Ser 2019-7A CI A2.....		02/28/2020.....	Goldman Sachs & Company.....		4,358,700	4,350,000	22,221
74980F	AE	5	RR LTD CLO Ser 2020-8A CI A1B.....		02/18/2020.....	BNP Paribas Securities Corp.....		15,000,000	15,000,000	
74980F	AG	0	RR LTD CLO Ser 2020-8A CI A2A.....		02/18/2020.....	BNP Paribas Securities Corp.....		30,250,000	30,250,000	
74980F	AJ	4	RR LTD CLO Ser 2020-8A CI A2B.....		02/18/2020.....	BNP Paribas Securities Corp.....		5,000,000	5,000,000	
75513E	BW	0	Raytheon Tech Corp Sr Nt.....		12/10/2020.....	Tax Free Exchange.....		1,138,946	1,100,000	13,368
75513E	CF	6	Raytheon Tech Corp Sr Nt.....		12/10/2020.....	Tax Free Exchange.....		760,237	700,000	12,590
75513E	CH	2	Raytheon Tech Corp Sr Nt.....		12/10/2020.....	Tax Free Exchange.....		47,072,071	47,000,000	388,403
75513E	CK	5	Raytheon Tech Corp Sr Nt.....		12/10/2020.....	Tax Free Exchange.....		8,404,950	8,400,000	55,825
758465	AC	2	Reese Park CLO Ltd CLO Ser 2020-1A CL A.....		10/16/2020.....	Goldman Sachs & Company.....		36,000,000	36,000,000	
758465	AE	8	Reese Park CLO Ltd CLO Ser 2020-1A CL B1.....		10/16/2020.....	Goldman Sachs & Company.....		12,000,000	12,000,000	
758465	AQ	1	Reese Park CLO Ltd CLO Ser 2020-1A CL A2.....		11/20/2020.....	Goldman Sachs & Company.....		2,500,000	2,500,000	
758465	AS	7	Reese Park CLO Ltd CLO Ser 2020-1A CL B1.....		11/20/2020.....	Goldman Sachs & Company.....		1,200,000	1,200,000	
760759	AM	2	Republic Services Inc Sr Nt.....		08/06/2020.....	Morgan Stanley & Co LLC.....		1,632,072	1,474,000	16,531
77678#	AA	3	Rosales Solar Holding LLC Sr Sec Nt PIK.....		06/30/2020.....	Interest Capitalization.....		311,224	311,224	
78081B	AA	1	Royalty Pharma PLC Sr Nt.....		11/02/2020.....	Various.....		2,761,388	2,768,000	1,458
78147#	AB	2	Rumpke Consolidated Cos Inc Ser Sec Nt.....		09/24/2020.....	Wells Fargo Securities LLC.....		3,000,000	3,000,000	
78434T	AA	6	SCFF LTD CLO Ser 2020-1A CI A1.....		04/17/2020.....	Natixis.....		15,000,000	15,000,000	
78434T	AC	2	SCFF LTD LBASS Ser 2020-1A CI A2A.....		04/17/2020.....	Natixis.....		1,967,000	2,000,000	

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
78472J	AA	1	SPS Servicer Advance Rec Tf LBASS Ser 20.....		10/23/2020.....	Credit Suisse Securities LLC.....		1,115,965	1,116,000	
80285R	AB	4	Santander Drive Auto Rec Trust LBASS Ser.....		07/14/2020.....	Wells Fargo Securities LLC.....		1,864,890	1,864,904	
81728U	AA	2	Sensata Technologies BV Sr Nt.....		07/06/2020.....	Various.....		413,300	412,000	3,116
827048	AW	9	Silgan Holdings Inc Sr Nt.....		07/28/2020.....	Tax Free Exchange.....		10,371,189	10,360,000	138,889
832696	AM	0	Smucker JM Co Sr Nt 4.250% 03/15/35.....		12/07/2020.....	Jefferies & Company Inc.....		1,226,690	1,000,000	9,917
832696	AP	3	Smucker JM Co Sr Nt 4.375% 03/15/45.....		12/09/2020.....	BNP Paribas Securities Corp.....		2,862,212	2,300,000	24,038
832696	AT	5	Smucker JM Co Sr Nt 3.550% 03/15/50.....		12/14/2020.....	Various.....		26,355,174	23,329,000	203,730
8426EP	AA	6	Southern CO Gas Capital Sr Nt.....		08/05/2020.....	Various.....		3,372,496	3,200,000	27,277
84859M	AA	5	Spirit Air LBASS PTC Ser 2017-1 PTT B.....		02/10/2020.....	Robert W Baird & Co Inc.....		10,863,252	10,650,560	198,988
854502	AL	5	Stanley Black & Decker Inc Sr Nt.....		02/03/2020.....	Bank of America BISD Dealer.....		1,993,340	2,000,000	
857477	BL	6	State Street Corp Sr Nt Fixed to Float.....		11/04/2020.....	Tax Free Exchange.....		5,420,991	5,250,000	14,007
863173	AC	4	Stratus CLO Ltd CLO Ser 2020-2A CI A.....		08/10/2020.....	Barclays Capital Inc.....		4,100,000	4,100,000	
863173	AE	0	Stratus CLO Ltd CLO Ser 2020-2A CI B1.....		08/10/2020.....	Barclays Capital Inc.....		3,200,000	3,200,000	
863667	BB	6	Stryker Corp Sr Nt 0.600% 12/01/23.....		11/19/2020.....	Various.....		20,281,772	20,291,667	
871829	BJ	5	Sysco Corp Sr Nt 3.300% 02/15/50.....		02/11/2020.....	Goldman Sachs & Company.....		13,474,485	13,500,000	
871829	BK	2	Sysco Corp Sr Nt 2.400% 02/15/30.....		02/11/2020.....	Bank of America BISD Dealer.....		6,477,055	6,500,000	
87264A	AY	1	T-Mobile USA Inc 1st Lien.....		12/01/2020.....	Various.....		13,045,665	10,750,000	38,875
87264A	BH	7	T-Mobile USA Inc 1st Lien Nt.....		09/22/2020.....	Barclays Capital Inc.....		6,159,540	6,000,000	34,850
87264A	BJ	3	T-Mobile USA Inc 1st Lien.....		11/19/2020.....	Bank of America BISD Dealer.....		12,995,750	12,500,000	131,927
87264A	BM	6	T-Mobile USA Inc Sr Nt.....		12/01/2020.....	Various.....		32,679,432	32,250,000	50,944
87264A	BP	9	T-Mobile USA Inc Nt 2.250% 11/15/31.....		10/23/2020.....	Bank of America BISD Dealer.....		4,987,350	5,000,000	
87305Q	CE	9	TTX Co Sr Nt 4.125% 10/01/23.....		10/13/2020.....	Amherst Pierpont.....		104,734	95,000	152
87612B	BQ	4	Targa Resources Partners Sr Nt.....		12/01/2020.....	Tax Free Exchange.....		2,259,916	2,258,000	31,048
88167H	AB	2	Tesla Auto Lease Trust LBASS Ser 2020-A.....		07/30/2020.....	Deutsche Bank Capital.....		793,221	793,276	
88167H	AC	0	Tesla Auto Lease Trust LBASS Ser 2020-A.....		07/30/2020.....	Deutsche Bank Capital.....		892,823	893,000	
89173U	AA	5	Towd Point Mortgage Tr RMBS Ser 2017-4 C.....		10/05/2020.....	Goldman Sachs & Company.....		727,199	700,256	321
89175M	AB	9	Towd Point Mortgage Tr RMBS Ser 2018-3 C.....		03/11/2020.....	Bank of America BISD Dealer.....		5,761,212	5,303,000	6,850
89175V	AA	1	Towd Point Mortgage Tr RMBS Ser 2018-2 C.....		07/29/2020.....	Goldman Sachs & Company.....		4,156,705	3,891,732	10,540
89175V	AB	9	Towd Point Mortgage Tr RMBS Ser 2018-2 C.....		03/09/2020.....	Bank of America BISD Dealer.....		29,406,938	27,600,000	26,833
89176L	AC	8	Towd Point Mortgage Tr RMBS Ser 2018-6 C.....		02/13/2020.....	Bank of America BISD Dealer.....		2,440,182	2,260,000	4,002
89178B	AA	2	Towd Point Mortgage Tr RMBS Ser 2019-4 C.....		09/10/2020.....	Barclays Capital Inc.....		429,887	404,362	423
891906	AB	5	Global Payments Inc Sr Nt.....		07/31/2020.....	Barclays Capital Inc.....		484,880	450,000	2,953
89236T	FN	0	Toyota Motor Credit Corp Sr Nt.....		07/29/2020.....	Various.....		926,509	850,000	10,671
89236T	GW	9	Toyota Motor Credit Corp Sr Nt.....		07/29/2020.....	Citigroup.....		477,878	450,000	4,350
89236T	HD	0	Toyota Motor Credit Corp MT Nt.....		07/20/2020.....	Citigroup.....		3,897,582	3,900,000	
89236T	HF	5	Toyota Motor Credit Corp Sr Nt.....		08/11/2020.....	JP Morgan Securities LLC.....		5,495,765	5,500,000	
893830	BQ	1	Transocean Inc Sr Nt 11.500% 01/30/27.....		09/11/2020.....	Taxable Exchange.....		1,236,936	843,000	
89788K	AA	4	Truist Bank Sub Nt 2.250% 03/11/30.....		03/04/2020.....	Various.....		9,996,850	10,000,000	
90265E	AQ	3	UDR Inc Sr Nt 3.200% 01/15/30.....		02/19/2020.....	Wells Fargo Securities LLC.....		4,754,700	4,500,000	17,200
90265E	AU	4	UDR Inc Sr Nt 1.900% 03/15/33.....		12/01/2020.....	Various.....		6,266,832	6,300,000	
90945B	AA	2	United Auto Credit Securitizat LBASS Ser.....		06/19/2020.....	Wells Fargo Securities LLC.....		991,039	991,065	
90945B	AC	8	United Auto Credit Securitizat LBASS Ser.....		06/19/2020.....	Wells Fargo Securities LLC.....		4,999,854	5,000,000	
911365	BL	7	United Rentals Inc Sr Nt.....		07/15/2020.....	Citigroup.....		839,860	784,000	229
911365	BN	3	United Rentals Inc Sr Nt.....		03/06/2020.....	Goldman Sachs & Company.....		277,770	282,000	470
912920	AK	1	Qwest Corp Sr Nt 7.250% 09/15/25.....		12/04/2020.....	Citigroup.....		435,675	370,000	6,185
91533B	AE	0	Upjohn Inc Sr Nt 3.850% 06/22/40.....		06/17/2020.....	Goldman Sachs & Company.....		19,958,400	20,000,000	

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
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
92837K	AA	9	Visio RMBS Ser 2020-1 CI A1.....		07/24/2020.....	Nomura Securities Intl LLC.....		8,602,728	8,602,857	10,707
92840V	AA	0	Vistra Operations Co LLC Sr Nt.....		04/02/2020.....	Various.....		5,312,500	5,225,000	27,767
92840V	AB	8	Vistra Operations Co LLC Sr Nt.....		07/09/2020.....	Goldman Sachs & Company.....		1,917,825	1,820,000	42,088
92840V	AF	9	Vistra Operations Co LLC Sr Nt.....		09/17/2020.....	RBC Capital Markets LLC.....		110,534	105,000	744
92939U	AC	0	WEC Energy Group Inc Sr Nt.....		09/14/2020.....	JP Morgan Securities LLC.....		24,891,036	24,900,000	
92940P	AD	6	Westrock Company Sr Nt.....		02/11/2020.....	Bank of America BISD Dealer.....		15,180,100	13,000,000	261,878
939653	A*	2	Washington Real Estate Sr Nt.....		12/17/2020.....	Wells Fargo Securities LLC.....		25,000,000	25,000,000	
94106B	AA	9	Waste Connections Inc Sr Nt.....		01/21/2020.....	Bank of America BISD Dealer.....		26,547,611	26,550,000	
94106B	AB	7	Waste Connections Inc Sr Nt.....		03/04/2020.....	JP Morgan Securities LLC.....		4,729,200	4,800,000	
95002E	BB	2	Wells Fargo Comm Mtg Tr CMBS Ser 2020-C5.....		02/07/2020.....	Wells Fargo Securities LLC.....		5,767,966	5,600,000	11,021
95002X	BA	2	Wells Fargo Comm Mtg Tr CMBS Ser 2020-C5.....		08/19/2020.....	Wells Fargo Securities LLC.....		1,224,984	1,225,017	768
96042P	AB	8	Westlake Auto Receivables Tr LBASS Ser 2.....		07/22/2020.....	Various.....		6,118,922	6,117,157	142
96042Q	AC	4	Westlake Auto Receivables Tr LBASS Ser 2.....		10/06/2020.....	Wells Fargo Securities LLC.....		16,499,088	16,500,000	
98212B	AL	7	WPX Energy Inc Sr Nt 4.500% 01/15/30.....		01/07/2020.....	Various.....		2,512,500	2,500,000	
98389B	AZ	3	Xcel Energy Inc Sr Nt 0.500% 10/15/23.....		09/22/2020.....	Citigroup.....		1,498,590	1,500,000	
988498	AN	1	Yum Brands Inc Sr Nt 3.625% 03/15/31.....		09/09/2020.....	Goldman Sachs & Company.....		5,000,000	5,000,000	
98956P	AT	9	Zimmer Hldgs Inc Sr Nt.....		12/14/2020.....	Various.....		14,187,830	12,600,000	106,066
98978V	AB	9	Zoetis Inc Sr Nt 3.250% 02/01/23.....		10/01/2020.....	Bank of America BISD Dealer.....		1,233,519	1,166,000	5,775
PPEG1A	Y7	3	Nighthawk Solar Funding LLC Sr Nt.....		11/18/2020.....	Direct.....		23,221,000	23,221,000	
67077M	AJ	7	Nutrien Ltd Sr Nt 3.150% 10/01/22.....	A.....	10/02/2020.....	Barclays Capital Inc.....		627,276	600,000	3,990
67077M	AK	4	Nutrien Ltd Sr Nt 3.500% 06/01/23.....	A.....	07/23/2020.....	Toronto Dominion.....		267,518	250,000	1,361
683715	AB	2	Open Text Corp Sr Nt 5.875% 06/01/26.....	A.....	03/09/2020.....	Citigroup.....		1,965,600	1,890,000	30,844
683715	AC	0	Open Text Corp Sr Nt 3.875% 02/15/28.....	A.....	03/02/2020.....	Various.....		8,225,900	8,240,000	4,857
00973R	AE	3	Aker BP ASA Nt 3.000% 01/15/25.....	D.....	01/17/2020.....	Various.....		5,891,822	5,900,000	117
00973R	AF	0	Aker BP ASA Nt 3.750% 01/15/30.....	D.....	01/10/2020.....	Various.....		31,339,165	31,350,000	
046353	AR	9	AstraZeneca PLC Sr Nt 3.500% 08/17/23.....	D.....	08/05/2020.....	Fifth Third Securities Inc.....		1,633,440	1,500,000	24,792
05581K	AC	5	BNP Paribas Sub Nt 4.625% 03/13/27.....	D.....	09/11/2020.....	Various.....		5,322,990	4,650,000	32,606
067316	AH	2	Bacardi LTD Sr Nt 5.300% 05/15/48.....	D.....	02/06/2020.....	Credit Suisse Securities LLC.....		14,343,950	11,500,000	143,910
09659W	2K	9	BNP Paribas Sr Nt 3.052% 01/13/31.....	D.....	02/25/2020.....	JP Morgan Securities LLC.....		10,175,022	9,900,000	36,929
184494	A*	3	Cleanaway Waste Management Ltd Sr Nt.....	D.....	02/11/2020.....	MUFG Securities Inc.....		14,000,000	14,000,000	
21685W	DF	1	Rabobank Nederland Sub Nt.....	D.....	07/17/2020.....	Barclays Capital Inc.....		531,740	500,000	3,950
225313	AM	7	Credit Agricole SA Sub Nt.....	D.....	02/25/2020.....	Various.....		50,038,214	49,400,000	65,482
225401	AB	4	Credit Suisse Group Sr Nt.....	D.....	09/11/2020.....	Various.....		14,612,582	14,100,000	74,071
23636T	AD	2	Danone SA Sr Nt 2.589% 11/02/23.....	D.....	11/19/2020.....	BNP Paribas Securities Corp.....		6,283,231	5,957,250	8,997
251566	AA	3	Deutsche Telekom AG Sr Nt.....	D.....	01/13/2020.....	JP Morgan Securities LLC.....		16,818,780	17,000,000	
377373	AL	9	Glaxosmithkline Cap Inc Sr Nt.....	D.....	09/29/2020.....	Various.....		5,431,590	5,431,000	
62947Q	AV	0	NXP BV Sr Nt 4.625% 06/01/23.....	D.....	12/16/2020.....	Morgan Stanley & Co LLC.....		5,484,750	5,000,000	10,920
62947Q	AY	4	NXP BV Sr Nt 5.550% 12/01/28.....	D.....	12/16/2020.....	Credit Suisse Securities LLC.....		6,082,041	4,817,000	12,625
62954H	AA	6	NXP BV Sr Nt 3.875% 06/18/26.....	D.....	01/21/2020.....	Citigroup.....		2,137,260	2,000,000	7,535
62954H	AB	4	NXP BV Sr Nt 4.300% 06/18/29.....	D.....	02/12/2020.....	Various.....		21,568,905	19,500,000	115,562
82481L	AC	3	Shire Acq Inv Ireland DA Sr Nt.....	D.....	07/23/2020.....	Wells Fargo Securities LLC.....		4,150,827	3,900,000	37,662
902613	AB	4	UBS Group AG Sr Nt 1.008% 07/30/24.....	D.....	07/28/2020.....	Various.....		4,002,627	4,000,000	
90352J	AE	3	UBS Grp Fdg Switzerland Sr Nt.....	D.....	10/16/2020.....	UBS Financial Services Inc.....		259,690	250,000	1,291
E5311L	AB	7	QEnergy Solar (Project Iron) Sr Sec Nt.....	B.....	03/27/2020.....	Direct.....		4,094,980	4,094,980	
G294A@	AK	5	Dyson Finance Ltd Sr Nt Ser A.....	B.....	04/09/2020.....	MUFG Securities Inc.....		19,674,000	19,674,000	
G3087*	AB	9	Equitix Ltd Sr Sec Nt 3.990% 01/31/33.....	B.....	11/24/2020.....	Natwest Securities.....		29,385,400	29,385,400	

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
G4936@ AA 0	IPUT Plc Sr Nt 1.100% 05/19/30.....			B.....	05/19/2020.....	Wells Fargo Securities LLC.....		19,661,400	19,661,400	
L9619@ AA 7	VTG AG Sr Sec Nt 1.450% 10/29/32.....			B.....	10/29/2020.....	Credit Agricole USA was Calyon.....		22,764,300	22,764,300	
PPE40T VM 0	Viridor Ltd Sr Sec Nt 2.703% 09/18/27.....			B.....	09/18/2020.....	Direct.....		25,578,114	25,578,114	
Q8562* AF 2	Sonic Healthcare Services Pty Sr Nt.....			D.....	01/15/2020.....	MUFG Securities Inc.....		10,000,000	10,000,000	
Q8562* AG 0	Sonic Healthcare Services Pty Sr Nt.....			D.....	01/15/2020.....	MUFG Securities Inc.....		10,000,000	10,000,000	
Q8806@ AA 7	TEC Hedland Pty Sr Sec Nt.....			B.....	10/22/2020.....	Bank of America BISD Dealer.....		29,148,210	29,148,210	
Q9389# AH 3	Vector Limited Sr Nt 2.640% 03/12/32.....			D.....	03/12/2020.....	MUFG Securities Inc.....		20,000,000	20,000,000	
Q9389# AJ 9	Vector Limited Sr Nt 2.740% 03/12/35.....			D.....	03/12/2020.....	MUFG Securities Inc.....		5,000,000	5,000,000	
X4771# AJ 8	Landsnet hf Sr Nt 3.750% 02/20/30.....			D.....	02/20/2020.....	Barclays Capital Inc.....		20,000,000	20,000,000	
3899999.	Total - Bonds - Industrial and Miscellaneous.....							3,571,059,061	3,469,764,612	11,563,189

Bonds - Unaffiliated Bank Loans

000000 00 0	Capstone Logistics Acq 1st Lien Term Ln.....				11/18/2020.....	Direct.....		4,197,600	4,240,000	
000000 00 0	Vistra Operations Co LLC Incremental Ter.....				10/26/2020.....	Credit Suisse Securities LLC.....		18,661,188	18,796,229	
000000 00 0	Vistra Operations Co LLC Incremental Ter.....				10/26/2020.....	Credit Suisse Securities LLC.....		4,512,526	4,545,181	
000000 00 0	Tibco Software Inc New Term Ln B #3 Nt 1.....				03/13/2020.....	JP Morgan Securities LLC.....		9,949,938	9,950,000	
000000 00 0	Sonny's Enterprises LLC Delayed Draw Ter.....				10/23/2020.....	Direct.....		609,756	609,756	
12731@ AA 7	Spectrum Auto (CC SAG Acq) 1st Lien Term.....				10/02/2020.....	Direct.....		4,862,813	4,987,500	
14173@ AA 8	CarePathrx Midco Inc Term Ln Nt 1.....				05/14/2020.....	Direct.....		2,796,786	2,868,498	
14852D AC 5	Castle US Holding Corp Term Ln Nt 1.....				03/04/2020.....	Various.....		4,483,055	4,471,875	
28414B AF 3	Elanco Animal Health Inc Term Ln Nt 1.....				09/04/2020.....	Various.....		6,362,144	6,331,703	
31850F AW 2	First American Payment Sys Term Ln Nt 1.....				04/09/2020.....	Direct.....		1,404,766	1,418,956	
36198@ AA 2	TPC Broadband Holdings Term Ln Nt 1.....				06/01/2020.....	Direct.....		3,290,535	3,290,535	
36198@ AC 8	TPC Broadband Holdings Delayed Draw Term.....				08/14/2020.....	Direct.....		224,042	226,591	
36198@ AC 8	TPC Broadband Holdings Delayed Draw Term.....				12/31/2020.....	Tax Free Exchange.....		360,871	364,918	
41755@ AA 7	Harvest Hill Beverage Company New Term L.....				08/28/2020.....	Direct.....		4,712,516	4,833,350	
452526 A# 3	Immucor Inc 1st Lien Term Ln Nt 1.....				07/02/2020.....	Direct.....		4,429,910	4,520,316	
45778E AG 9	Innophos Holdings Term Ln Nt 1.....				02/13/2020.....	RBC Capital Markets LLC.....		12,837,987	12,902,500	
552462 B# 9	Lytx Delayed Draw Term Ln Nt 1.....				04/30/2020.....	Direct.....		125,516	126,784	
552462 B@ 1	Lytx Term Ln Nt 1 7.000% 02/28/26.....				02/27/2020.....	Direct.....		1,431,073	1,458,014	
83549# AA 8	Sonny's Enterprises LLC Term Ln Nt 1.....				08/07/2020.....	Direct.....		3,874,436	3,953,506	
84611@ AH 6	Sovos LLC Revolver Nt 2.....				12/30/2020.....	Direct.....		284,295	284,295	
88870T AF 5	Tivity Health Inc Term Ln A Nt 1.....				04/23/2020.....	Direct.....		48,282	58,243	
88870T AG 3	Tivity Health Inc Term Ln B Nt 1.....				05/06/2020.....	Direct.....		110,661	128,005	
8299999.	Total - Bonds - Unaffiliated Bank Loans.....							89,570,696	90,366,755	0
8399997.	Total - Bonds - Part 3.....							3,911,358,734	3,805,742,210	11,739,450
8399998.	Total - Bonds - Summary Item from Part 5.....							317,573,418	314,075,719	1,214,763
8399999.	Total - Bonds.....							4,228,932,152	4,119,817,929	12,954,213

Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred

23281# 12 4	Cyprium Parallel Invs V LP Pfrd Units.....				12/10/2020.....	Direct.....	15,777.930	1,577,793		
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred.....							1,577,793	XXX	0
8999997.	Total - Preferred Stocks - Part 3.....							1,577,793	XXX	0
8999998.	Total - Preferred Stocks - Summary Item from Part 5.....							40,600	XXX	
8999999.	Total - Preferred Stocks.....							1,618,393	XXX	0

Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other

31340# 00 1	Federal Home Loan Bank Com Cl B.....				03/23/2020.....	Direct.....	23,000.000	2,300,000	XXX	
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....							2,300,000	XXX	0

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
9799997.	Total - Common Stocks - Part 3.....					2,300,000	XXX	0
9799999.	Total - Common Stocks.....					2,300,000	XXX	0
9899999.	Total - Preferred and Common Stocks.....					3,918,393	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks.....					4,232,850,545	XXX	12,954,213

SCHEDULE D - PART 4

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

1		2		3	4		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
													11	12	13	14	15						
CUSIP Identification		Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
Bonds - U.S. Government																							
36209M	YH	1	GNMA I PTC #476012 6.500% 05/15/28.....	..	07/01/2020.	Paydown.....		27,329	27,329	27,098	27,146		183		183		27,329			0	1,013	05/15/2028.	
911760	LQ	7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1.....	..	12/01/2020.	Paydown.....		37,941	37,941	39,008	37,989		(48)		(48)		37,941			0	1,458	06/15/2028.	
0599999.		Total - Bonds - U.S. Government.....						65,270	65,270	66,106	65,135	0	135	0	135	0	65,270	0	0	0	2,471	XXX	
Bonds - U.S. States, Territories and Possessions																							
57582R	YN	0	Massachusetts St GO Ref Ser D.....	..	09/01/2020.	Call 100.0000.....		595,000	595,000	595,000	595,000				0		595,000			0	9,036	09/01/2039.	
1799999.		Total - Bonds - U.S. States, Territories & Possessions.....						595,000	595,000	595,000	595,000	0	0	0	0	0	595,000	0	0	0	9,036	XXX	
Bonds - U.S. Special Revenue and Special Assessment																							
20281P	CS	9	Commonwealth PA Fin Auth Rev Bld Amer Bd.....	..	06/01/2020.	Call 100.0000.....		1,855,000	1,855,000	1,855,000	1,855,000				0		1,855,000			0	52,432	06/01/2024.	
3128MJ	ZZ	2	FHLMC Giant Pool #G08791.....	..	12/01/2020.	Paydown.....		19,224,835	19,224,835	19,486,172	19,483,352		(258,518)		(258,518)		19,224,835			0	372,990	12/15/2047.	
3128MJ	3A	6	FHLMC Gold Pool #G08792.....	..	12/01/2020.	Paydown.....		8,916,904	8,916,904	9,184,411	9,175,829		(258,925)		(258,925)		8,916,904			0	189,378	12/15/2047.	
3128S4	BP	1	FHLMC Pool #1Q0046 3.759% 03/15/36.....	..	12/01/2020.	Paydown.....		1,512	1,512	1,508	1,508		5		5		1,512			0	33	03/15/2036.	
312905	KJ	0	FHLMC REMIC Ser 1060-X.....	..	12/01/2020.	Paydown.....		1,346	1,346	1,376	1,349		(2)		(2)		1,346			0	48	03/15/2021.	
312913	ZE	9	FHLMC REMIC Ser 1437-HD.....	..	12/01/2020.	Paydown.....		17,061	17,061	17,500	17,159		(98)		(98)		17,061			0	642	12/15/2022.	
312915	UF	6	FHLMC REMIC Ser 1504 Z.....	..	12/01/2020.	Paydown.....		4,146	4,146	4,265	4,176		(29)		(29)		4,146			0	151	05/15/2023.	
3132DV	3Z	6	FHLMC Pool #SD8016 3.000% 10/25/49.....	..	02/27/2020.	Nomura Securities Intl LLC.....		50,057,810	48,833,166	49,512,252	49,516,218		(3,439)		(3,439)		49,512,779	545,031	545,031	354,040	10/25/2049.		
3132DV	3Z	6	FHLMC Pool #SD8016 3.000% 10/25/49.....	..	02/01/2020.	Paydown.....		525,375	525,375	532,681	532,724		(7,349)		(7,349)		525,375			0	2,011	10/25/2049.	
3132DV	4A	0	FHLMC Pool #SD8017 3.500% 10/25/49.....	..	03/03/2020.	Citigroup.....		48,824,718	46,894,004	48,238,543	48,237,812		(5,098)		(5,098)		48,232,714	592,004	592,004	424,000	10/25/2049.		
3132DV	4A	0	FHLMC Pool #SD8017 3.500% 10/25/49.....	..	03/01/2020.	Paydown.....		2,205,696	2,205,696	2,268,937	2,268,903		(63,207)		(63,207)		2,205,696			0	15,428	10/25/2049.	
3133T2	YE	4	FHLMC REMIC Ser 1643-E.....	..	12/01/2020.	Paydown.....		16,490	16,490	16,833	16,565		(74)		(74)		16,490			0	572	05/15/2023.	
3133T6	M4	0	FHLMC REMIC Ser 1837-Z.....	..	12/01/2020.	Paydown.....		11,553	11,553	11,910	11,675		(122)		(122)		11,553			0	394	04/15/2026.	
3133TE	LG	7	FHLMC REMIC Ser 2064 M.....	..	12/01/2020.	Paydown.....		8,255	8,255	8,466	8,369		(114)		(114)		8,255			0	255	06/15/2028.	
3133TK	SS	5	FHLMC REMIC Ser 2136-A.....	..	04/01/2020.	Paydown.....		870	870	816	867		4		4		870			0	10	03/15/2029.	
31358E	RK	0	FNMA REMIC Ser 1990-72B.....	..	07/01/2020.	Paydown.....		255	255	249	254		2		2		255			0	6	07/25/2020.	
31358H	GT	6	FNMA REMIC Ser 1991-73A.....	..	12/01/2020.	Paydown.....		2,823	2,823	2,712	2,798		26		26		2,823			0	118	07/25/2021.	
31358J	HU	8	FNMA REMIC Ser 1991-113 ZE.....	..	12/01/2020.	Paydown.....		1,393	1,393	1,433	1,395		(2)		(2)		1,393			0	56	09/25/2021.	
31358N	4F	6	FNMA REMIC Ser 1992-123 Z.....	..	12/01/2020.	Paydown.....		7,589	7,589	7,621	7,571		18		18		7,589			0	312	07/25/2022.	
31371H	FZ	6	FNMA Pool #252284 6.500% 01/25/29.....	..	12/01/2020.	Paydown.....		14,347	14,347	14,270	14,275		72		72		14,347			0	567	01/25/2029.	
31381M	V2	8	FNMA Pool #465133 6.040% 05/25/28.....	..	12/01/2020.	Paydown.....		51,323	51,323	58,219	55,302		(3,979)		(3,979)		51,323			0	1,696	05/25/2028.	
31381M	VG	7	FNMA DUS Pool #465115 6.470% 05/25/28.....	..	12/01/2020.	Paydown.....		20,832	20,832	25,444	23,617		(2,785)		(2,785)		20,832			0	738	05/25/2028.	
31381N	FH	1	FNMA DUS Pool #465568 4.900% 11/25/25.....	..	12/01/2020.	Paydown.....		21,191	21,191	22,674	21,918		(727)		(727)		21,191			0	568	11/25/2025.	
31381N	X9	9	FNMA Pool #466104 6.340% 10/25/28.....	..	12/01/2020.	Paydown.....		55,781	55,781	65,796	61,808		(6,027)		(6,027)		55,781			0	1,936	10/25/2028.	
31381R	QF	4	FNMA Pool #468554 6.935% 07/25/29.....	..	12/01/2020.	Paydown.....		44,550	44,550	54,560	50,821		(6,271)		(6,271)		44,550			0	1,727	07/25/2029.	
31381R	QU	1	FNMA Pool #468567 6.935% 07/25/29.....	..	12/01/2020.	Paydown.....		44,550	44,550	54,560	50,821		(6,271)		(6,271)		44,550			0	1,727	07/25/2029.	
31381R	VU	5	FNMA Pool #468727 7.040% 07/25/26.....	..	12/01/2020.	Paydown.....		26,797	26,797	33,195	30,046		(3,249)		(3,249)		26,797			0	1,035	07/25/2026.	
3138L7	PE	0	FNMA Pool #AM6720 4.150% 10/25/44.....	..	12/01/2020.	Paydown.....		340,571	340,571	366,327	362,475		(21,904)		(21,904)		340,571			0	7,715	10/25/2044.	
3138WH	F6	4	FNMA Pool #AS7388 3.500% 06/25/46.....	..	12/01/2020.	Paydown.....		36,493,283	36,493,283	37,046,178	37,024,209		(530,926)		(530,926)		36,493,283			0	727,082	06/25/2046.	
3138WJ	RD	2	FNMA Pool #AS8583 3.500% 01/25/47.....	..	12/01/2020.	Paydown.....		20,291,055	20,291,055	20,622,370	20,607,552		(316,497)		(316,497)		20,291,055			0	444,658	01/25/2047.	
31393C	CQ	4	FNMA REMIC Ser 2003-34 Cl ME.....	..	12/01/2020.	Paydown.....		422,373	422,373	441,643	429,492		(7,119)		(7,119)		422,373			0	13,959	05/25/2033.	
31393D	TX	9	FNMA REMIC Ser 2003-W10 Cl 1A4.....	..	12/01/2020.	Paydown.....		25,226	25,226	25,225	25,152		74		74		25,226			0	621	06/25/2043.	
31393E	LF	4	FNMA REMIC Ser 2003-W12 Cl 1A8.....	..	12/01/2020.	Paydown.....		55,289	55,289	54,183	54,691		598		598		55,289			0	1,485	06/25/2043.	
31394D	VB	3	FNMA REMIC Ser 2005-43 Cl GC.....	..	12/01/2020.	Paydown.....		1,019,912	1,019,912	1,073,457	1,038,373		(18,462)		(18,462)		1,019,912			0	30,350	05/25/2035.	

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			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	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	
31394E LC 0	FNMA REMIC Ser 2005-61 CI LH.....	12/01/2020.	Paydown.....			821,190	821,190	862,249	837,147	.....	.....(15,957)	.....	.....(15,957)	.....	.....821,190	.....	.....821,190	.....	.....0	24,797	07/25/2035.	
31394H ZZ 7	FHLMC REMIC Ser 2672 CI XB.....	12/01/2020.	Paydown.....			24,962	24,962	25,648	25,140	.....	.....(178)	.....	.....(178)	.....	.....24,962	.....	.....24,962	.....	.....0	698	09/15/2023.	
31395K Z2 2	FHLMC REMIC Ser 2926 CI EW.....	12/01/2020.	Paydown.....			56,168	56,168	55,440	55,918	.....	.....251	.....	.....251	.....	.....56,168	.....	.....56,168	.....	.....0	1,530	01/15/2025.	
31395M TR 0	FHLMC REMIC Ser 2922 CI QG.....	12/01/2020.	Paydown.....			781,152	781,152	812,398	789,764	.....	.....(8,612)	.....	.....(8,612)	.....	.....781,152	.....	.....781,152	.....	.....0	22,301	02/15/2035.	
31396F G3 1	FHLMC REMIC Ser 3068 CI Z.....	12/01/2020.	Paydown.....			602,626	602,626	624,171	614,677	.....	.....(12,051)	.....	.....(12,051)	.....	.....602,626	.....	.....602,626	.....	.....0	17,537	11/15/2035.	
31396V RY 6	FNMA REMIC Ser 2007-36 CI PH.....	12/01/2020.	Paydown.....			262,109	262,109	274,559	266,917	.....	.....(4,809)	.....	.....(4,809)	.....	.....262,109	.....	.....262,109	.....	.....0	7,297	04/25/2037.	
31396X UC 6	FNMA REMIC Ser 2007-88 CI AE.....	12/01/2020.	Paydown.....			56,008	56,008	57,557	56,396	.....	.....(387)	.....	.....(387)	.....	.....56,008	.....	.....56,008	.....	.....0	1,854	09/25/2037.	
31405E 6P 5	FNMA Pool #787578 6.000% 07/25/35.....	12/01/2020.	Paydown.....			30,879	30,879	31,579	31,468	.....	.....(589)	.....	.....(589)	.....	.....30,879	.....	.....30,879	.....	.....0	952	07/25/2035.	
31409K Y3 5	FNMA Pool #873830 5.940% 07/25/24.....	12/01/2020.	Paydown.....			9,367	9,367	10,693	9,935	.....	.....(568)	.....	.....(568)	.....	.....9,367	.....	.....9,367	.....	.....0	304	07/25/2024.	
3140GP JZ 2	FNMA Pool #BH1179 4.000% 06/25/47.....	12/01/2020.	Paydown.....			6,144,811	6,144,811	6,478,455	6,471,262	.....	.....(326,451)	.....	.....(326,451)	.....	.....6,144,811	.....	.....6,144,811	.....	.....0	133,136	06/25/2047.	
3140Q8 3K 9	FNMA Pool #CA1701 4.000% 05/25/48.....	12/01/2020.	Paydown.....			9,173,607	9,173,607	9,359,945	9,354,605	.....	.....(180,999)	.....	.....(180,999)	.....	.....9,173,607	.....	.....9,173,607	.....	.....0	209,837	05/25/2048.	
3140Q9 N2 5	FNMA Pool #CA2208 4.500% 08/25/48.....	12/01/2020.	Paydown.....			4,744,679	4,744,679	4,932,984	4,931,751	.....	.....(187,072)	.....	.....(187,072)	.....	.....4,744,679	.....	.....4,744,679	.....	.....0	110,922	08/25/2048.	
3140X3 AX 6	FNMA Pool #FM0021 4.000% 03/25/49.....	01/09/2020.	Citigroup.....			18,497,609	17,746,170	18,461,562	18,461,468		(37)		(37)		18,461,431		18,461,431		36,178	36,178	82,815	03/25/2049.
3140X3 AX 6	FNMA Pool #FM0021 4.000% 03/25/49.....	12/01/2020.	Paydown.....			17,497,016	17,497,016	18,202,364	18,202,271	.....	.....(705,256)	.....	.....(705,256)	.....	.....17,497,016	.....	.....17,497,016	.....	.....0	355,141	03/25/2049.	
31418C GD 0	FNMA Pool #MA2895 3.000% 02/25/47.....	12/01/2020.	Paydown.....			5,688,545	5,688,545	5,732,987	5,730,744	.....	.....(42,199)	.....	.....(42,199)	.....	.....5,688,545	.....	.....5,688,545	.....	.....0	112,779	02/25/2047.	
31418C P5 7	FNMA Pool #MA3143 3.000% 09/25/47.....	12/01/2020.	Paydown.....			1,549,594	1,549,594	1,561,700	1,561,061	.....	.....(11,468)	.....	.....(11,468)	.....	.....1,549,594	.....	.....1,549,594	.....	.....0	30,844	09/25/2047.	
31418C RD 8	FNMA Pool #MA3183 4.000% 11/25/47.....	12/01/2020.	Paydown.....			7,653,127	7,653,127	7,779,882	7,776,271	.....	.....(123,144)	.....	.....(123,144)	.....	.....7,653,127	.....	.....7,653,127	.....	.....0	177,290	11/25/2047.	
31418C S4 7	FNMA Pool #MA3238 3.500% 12/01/47.....	12/01/2020.	Paydown.....			34,825,090	34,825,090	35,746,050	35,716,932	.....	.....(891,842)	.....	.....(891,842)	.....	.....34,825,090	.....	.....34,825,090	.....	.....0	748,413	12/01/2047.	
31418C S5 4	FNMA Pool #MA3239 4.000% 01/25/48.....	12/01/2020.	Paydown.....			7,258,238	7,258,238	7,477,119	7,470,387	.....	.....(212,149)	.....	.....(212,149)	.....	.....7,258,238	.....	.....7,258,238	.....	.....0	166,918	01/25/2048.	
31418C XN 9	FNMA Pool #MA3384 4.000% 06/25/48.....	12/01/2020.	Paydown.....			9,773,441	9,773,441	9,904,008	9,901,399	.....	.....(127,959)	.....	.....(127,959)	.....	.....9,773,441	.....	.....9,773,441	.....	.....0	216,002	06/25/2048.	
31418D EU 2	FNMA Pool #MA3746 4.000% 08/25/49.....	03/03/2020.	Citigroup.....			44,811,931	42,422,360	44,125,882	44,123,020		(6,320)		(6,320)		44,116,699		44,116,699		695,232	695,232	438,364	08/25/2049.
31418D EU 2	FNMA Pool #MA3746 4.000% 08/25/49.....	03/01/2020.	Paydown.....			5,255,422	5,255,422	5,466,460	5,466,105	.....	.....(210,683)	.....	.....(210,683)	.....	.....5,255,422	.....	.....5,255,422	.....	.....0	37,388	08/25/2049.	
626207 YM 0	Municipal Elec Auth GA Rev Bld Amer Bd.....	04/01/2020.	Call 100.0000.....			51,000	51,000	53,076	52,988		(3)		(3)		52,985		52,985		(1,985)	(1,985)	1,697	04/01/2057.
677555 XD 1	Ohio St Econ Development Rev TxbI Ohio E.....	12/01/2020.	Call 100.0000.....			720,000	720,000	720,000	720,000	.....	.....	.....	.....	.....0	720,000	.....	.....720,000	.....	.....0	25,138	12/01/2021.	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....					.....	.....366,899,282	360,602,914	369,867,554	369,621,702	0	(4,588,877)	0	(4,588,877)	0	365,032,822	0	1,866,460	1,866,460	5,572,694	XXX	
Bonds - Industrial and Miscellaneous																						
000759 CR 9	American Business Fin Svcs Inc RMBS Ser.....	12/01/2020.	Paydown.....			69,016	72,871	72,855	72,802		(3)		(3)		72,800		72,800		(3,783)	(3,783)	1,168	07/15/2033.
000759 CV 0	American Business Fin Svcs Inc RMBS Ser.....	12/01/2020.	Paydown.....			104,335	153,541	133,138	133,138					0	133,138		133,138		(28,803)	(28,803)	726	09/15/2033.
000759 CV 0	American Business Fin Svcs Inc RMBS Ser.....	12/30/2020.	Various.....			1,594,773	2,046,470	1,774,521	1,774,521					0	1,774,521		1,774,521		(179,748)	(179,748)	22,881	09/15/2033.
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	.....	.....2,192	.....	.....0	49	01/15/2032.	
00184@ AA 4	Amazon.com Inc. Euclid BTS Lease Backed.....	12/31/2020.	Redemption 100.0000.....			196,051	196,051	196,051	196,051	.....	.....	.....	.....	.....0	196,051	.....	.....196,051	.....	.....0	4,416	06/30/2039.	
00206R CZ 3	AT&T Inc Sr Nt 4.600% 02/15/21.....	06/29/2020.	Call 102.6037.....			513,018	500,000	521,508	505,266		(2,290)		(2,290)		502,977		502,977		(2,977)	(2,977)	33,079	02/15/2021.
00225# AA 3	Amazon.com Inc Grand Rapids Secured Nt S.....	12/31/2020.	Redemption 100.0000.....			200,159	200,159	200,159	200,159	.....	.....	.....	.....	.....0	200,159	.....	.....200,159	.....	.....0	4,499	09/30/2039.	
00253C HB 6	Aames Mtg Tr RMBS Ser 2001-3 CI M1.....	12/01/2020.	Paydown.....			412,752	441,327	440,036	439,786		(25)		(25)		439,761		439,761		(27,009)	(27,009)	20,279	11/25/2031.
00253C HH 3	Aames Mtg Tr RMBS Ser 2001-4 CI A4.....	12/01/2020.	Paydown.....			36,782	36,782	36,767	36,935	.....	.....(153)	.....	.....(153)	.....	.....36,782	.....	.....36,782	.....	.....0	1,226	04/25/2031.	
00253C HK 6	Aames Mtg Tr RMBS Ser 2001-4 CI M1.....	03/01/2020.	Paydown.....			943	943	942	956					0	956		956		(956)	(956)	17	01/25/2032.
00253C HS 9	Aames Mtg Tr RMBS Ser 2002-1 CI M1.....	12/01/2020.	Paydown.....			4,917	4,917	1,691	1,691					0	1,691		1,691		(1,691)	(1,691)	188	06/25/2032.
00802# AA 4	Aerostar Airport Sr Nt.....	09/22/2020.	Various.....			132,325	132,325	132,325	132,325	.....	.....	.....	.....	.....0	132,325	.....	.....132,325	.....	.....0	5,694	03/22/2035.	
019736 AD 9	Allison Transmission Inc Sr Nt.....	11/19/2020.	Call 101.2500.....			2,691,225	2,658,000	2,521,777	2,544,402		18,770		18,770		2,563,172		2,563,172		94,828	94,828	183,845	10/01/2024.
02149H AW 0	Countrywide Alternative Ln Tr RMBS Ser 2.....	12/01/2020.	Paydown.....			364,378	395,214	320,446	335,916		15,470		(15,470)		320,446		320,446		43,932	43,932	13,553	03/25/2037.
02376T AC 2	American Airlines Inc LBASS EETC Ser 201.....	07/15/2020.	Redemption 100.0000.....			783,673	783,673	803,265	786,279		(2,605)		(2,605)		783,673		783,673		0	41,920	07/15/2020.	

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
023771	S4	1		10/15/2020.	Redemption	100.0000.....	795,451	795,451	795,451	795,451	.....	.....	.....	.....0	.....	.....795,451	.....	.....	.....0	22,372	10/15/2025.
02377D	AA	0		10/15/2020.	Redemption	100.0000.....	1,011,061	1,011,061	1,011,061	1,011,061	.....	.....	.....	.....0	.....	.....1,011,061	.....	.....	.....0	28,057	04/15/2027.
02377L	AA	2		08/15/2020.	Redemption	100.0000.....	173,842	173,842	173,842	173,842	.....	.....	.....	.....0	.....	.....173,842	.....	.....	.....0	4,264	08/15/2033.
02378M	AA	9		08/15/2020.	Redemption	100.0000.....	427,651	427,651	428,512	428,477	.....	.....(826)	.....	.....(826)	.....	.....427,651	.....	.....	.....0	11,654	08/15/2033.
02379D	AA	8		08/15/2020.	Redemption	100.0000.....	780,921	780,921	784,688	784,532	.....	.....(3,611)	.....	.....(3,611)	.....	.....780,921	.....	.....	.....0	23,427	08/15/2029.
02660T	ER	0		12/01/2020.	Paydown.....	.....	.....47,847	47,847	47,353	47,662	.....	.....185	.....	.....185	.....	.....47,847	.....	.....	.....0	879	09/25/2035.
02665W	BT	7		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.
032177	AF	4		01/15/2020.	Call	102.6880.....	1,551,616	1,511,000	1,529,235	1,526,217	.....	.....(202)	.....	.....(202)	.....	.....1,526,015	.....	.....(15,015)	(15,015)	67,688	09/15/2024.
03334@	AA	7		12/15/2020.	Redemption	100.0000.....	127,501	127,501	127,501	127,501	.....	.....	.....	.....0	.....	.....127,501	.....	.....	.....0	4,421	02/15/2025.
040104	BW	0		02/01/2020.	Paydown.....	.....	.....122,900	122,900	122,846	117,305	.....	.....5,595	.....	.....5,595	.....	.....122,900	.....	.....	.....0	2,816	10/25/2033.
04541G	AS	1		12/01/2020.	Paydown.....	.....	.....52,518	52,518	54,570	52,953	.....	.....(435)	.....	.....(435)	.....	.....52,518	.....	.....	.....0	1,692	03/21/2029.
04774#	AA	0		09/01/2020.	Redemption	100.0000.....	237,321	237,321	237,321	237,321	.....	.....	.....	.....0	.....	.....237,321	.....	.....	.....0	6,409	09/01/2042.
04774#	AB	8		09/01/2020.	Redemption	100.0000.....	169,515	169,515	169,515	169,515	.....	.....	.....	.....0	.....	.....169,515	.....	.....	.....0	4,578	09/01/2042.
05348E	AP	4		03/11/2020.	Call	101.8682.....	14,490,757	14,225,000	14,076,918	14,205,262	.....	.....3,601	.....	.....3,601	.....	.....14,208,863	.....	.....16,137	16,137	634,105	01/15/2021.
05604F	AA	3		12/01/2020.	Paydown.....	.....	.....1,635,669	1,635,669	1,676,558	1,649,938	.....	.....(14,269)	.....	.....(14,269)	.....	.....1,635,669	.....	.....	.....0	25,061	03/10/2033.
06054A	AV	1		12/01/2020.	Paydown.....	.....	.....221,748	221,748	228,398	224,580	.....	.....(2,832)	.....	.....(2,832)	.....	.....221,748	.....	.....	.....0	6,946	09/15/2048.
075887	AW	9		09/29/2020.	Call	100.9916.....	5,655,530	5,600,000	5,932,864	5,640,327	.....	.....(24,587)	.....	.....(24,587)	.....	.....5,615,740	.....	.....(15,740)	(15,740)	176,430	11/12/2020.
099724	AG	1		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.
105667	AB	5		12/28/2020.	Paydown.....	.....	.....572,923	572,923	325,540	325,540	.....	.....247,382	.....	.....247,382	.....	.....572,923	.....	.....	.....0	4,629	07/25/2036.
110122	BG	2		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.
110122	BM	9		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.
110122	BU	1		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.
110122	CB	2		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.
110122	CD	8		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.
113804	AD	0		12/31/2020.	Redemption	100.0000.....	65,194	65,194	65,194	65,194	.....	.....	.....	.....0	.....	.....65,194	.....	.....	.....0	3,273	12/31/2040.
12189P	AF	9		07/02/2020.	Redemption	100.0000.....	25,693	25,693	29,749	25,809	.....	.....(116)	.....	.....(116)	.....	.....25,693	.....	.....	.....0	1,024	01/02/2021.
1248EP	AZ	6		03/04/2020.	Call	100.8540.....	4,286,295	4,250,000	4,220,625	4,235,127	.....	.....518	.....	.....518	.....	.....4,235,645	.....	.....14,355	14,355	156,697	02/15/2023.
1248EP	BG	7		11/06/2020.	Call	102.6880.....	2,567,200	2,500,000	2,500,000	2,500,000	.....	.....	.....	.....0	.....	.....2,500,000	.....	.....	.....0	203,441	05/01/2025.
12519@	AA	5		12/31/2020.	Redemption	100.0000.....	1,789,569	1,789,569	1,789,569	1,789,569	.....	.....	.....	.....0	.....	.....1,789,569	.....	.....	.....0	54,357	06/30/2041.
125523	BQ	2		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.
125523	CA	6		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.
125523	CC	2		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.
126410	LK	3		06/15/2020.	Maturity.....	.....	.....4,200,000	4,200,000	5,940,096	4,276,834	.....	.....(76,834)	.....	.....(76,834)	.....	.....4,200,000	.....	.....	.....0	204,750	06/15/2020.
12665*	AA	9		12/10/2020.	Redemption	100.0000.....	274,723	274,723	274,723	274,723	.....	.....	.....	.....0	.....	.....274,723	.....	.....	.....0	11,852	10/10/2031.
126650	BS	8		12/10/2020.	Redemption	100.0000.....	117,640	117,640	149,538	140,048	.....	.....(22,408)	.....	.....(22,408)	.....	.....117,640	.....	.....	.....0	4,838	01/10/2032.
12665U	AA	2		12/10/2020.	Redemption	100.0000.....	175,388	175,388	175,388	175,388	.....	.....	.....	.....0	.....	.....175,388	.....	.....	.....0	4,501	01/10/2036.
126673	DQ	2		12/01/2020.	Paydown.....	.....	.....899,202	899,202	897,174	897,110	.....	.....2,092	.....	.....2,092	.....	.....899,202	.....	.....	.....0	24,584	12/25/2034.
12667F	4S	1		12/01/2020.	Paydown.....	.....	.....258,181	279,693	269,318	269,318	.....	.....	.....	.....0	.....	.....269,318	.....	.....(11,137)	(11,137)	8,914	04/25/2035.
12667G	FD	0		12/01/2020.	Paydown.....	.....	.....103,296	103,296	103,958	103,356	.....	.....(60)	.....	.....(60)	.....	.....103,296	.....	.....	.....0	3,268	05/25/2035.
12668B	RZ	8		12/01/2020.	Paydown.....	.....	.....114,328	118,403	101,626	101,626	.....	.....	.....	.....0	.....	.....101,626	.....	.....12,702	12,702	3,512	05/25/2036.
126694	E9	5		12/01/2020.	Paydown.....		384,628	384,628	198,836	206,284		185,792	7,448	178,344		384,628			0	6,462	04/25/2046.

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
			F o r e i g n								11	12	13	14	15						
CUSIP Identification		Description		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
12714#	AC	2		12/15/2020.	Redemption 100.0000.....	674,113	674,113	674,113	674,113				0		674,113			0	14,257	06/15/2035.	
14149Y	AT	5		06/22/2020.	Call 102.0160.....	13,262,080	13,000,000	14,723,780	13,230,832		(113,675)		(113,675)		13,117,157		(117,157)	(117,157)	574,396	12/15/2020.	
14155#	AB	6		09/30/2020.	Various.....	256,899	256,899	256,899	256,899				0		256,899			0	11,170	09/30/2027.	
149837	AA	4		12/29/2020.	Paydown.....	53,589	63,416	25,202	25,202				0		25,202		28,388	28,388	603	06/25/2038.	
15005#	AA	7		12/31/2020.	Redemption 100.0000.....	445,472	445,472	445,472	445,472				0		445,472			0	14,395	06/30/2042.	
152314	DP	2		12/01/2020.	Paydown.....	89,724	89,724	89,716	89,540		184		184		89,724			0	2,376	07/25/2032.	
16412X	AH	8		10/27/2020.	Tax Free Exchange.....	8,993,808	9,000,000	8,993,250	8,993,328		480		480		8,993,808			0	318,200	11/15/2029.	
166764	AG	5		06/24/2020.	Maturity.....	4,000,000	4,000,000	4,000,000	4,000,000				0		4,000,000			0	48,540	06/24/2020.	
16678R	DU	8		12/28/2020.	Paydown.....	98,856	98,856	96,879	97,255		1,601		1,601		98,856			0	697	07/25/2036.	
17306U	CE	6		12/01/2020.	Paydown.....	8,010	8,010	8,009	8,000		10		10		8,010			0	193	04/25/2034.	
172967	EV	9		05/28/2020.	Income due to class action.....								0					0	445	05/22/2019.	
17307G	MC	9		12/25/2020.	Paydown.....	32,596	32,596	32,632	32,618		(22)		(22)		32,596			0	218	12/25/2034.	
17326Q	AA	1		12/01/2020.	Paydown.....	880,909	880,909	891,852	891,597		(10,688)		(10,688)		880,909			0	14,945	09/25/2064.	
205887	BR	2		12/23/2020.	Call 105.8790.....	11,231,644	10,608,000	10,079,457	10,400,200		63,518		63,518		10,463,717		144,283	144,283	1,102,654	01/25/2023.	
210371	AL	4		10/02/2020.	Call 100.0000.....	6,000,000	6,000,000	6,546,540	6,065,069		(53,312)		(53,312)		6,011,757		(11,757)	(11,757)	258,358	12/01/2020.	
212168	AA	6		08/31/2020.	Redemption 100.0000.....	542,600	542,600	542,600	542,600				0		542,600			0	14,884	02/28/2033.	
21872#	AA	5		10/31/2020.	Various.....	229,239	229,239	229,239	229,239				0		229,239			0	8,470	01/31/2040.	
22003B	AJ	5		10/19/2020.	Call 102.1806.....	14,305,291	14,000,000	13,977,310	13,994,917		2,759		2,759		13,997,676		2,324	2,324	742,713	06/15/2021.	
22025Y	AM	2		01/01/2020.	Call 100.0000.....	1,000,000	1,000,000	997,500	999,875				0		999,875		125	125	10,313	04/01/2020.	
22357@	AA	9		12/02/2020.	Redemption 100.0000.....	126,816	126,816	126,816	126,816				0		126,816			0	3,741	01/02/2040.	
225458	XJ	2		12/01/2020.	Paydown.....	63,355	63,355	62,127	62,562		793		793		63,355			0	2,891	07/25/2035.	
22546Q	AD	9		01/14/2020.	Various.....	11,300,000	11,300,000	11,281,788	11,299,918		82		82		11,300,000			0	305,100	01/14/2020.	
22964*	AC	2		12/31/2020.	Redemption 100.0000.....	499,873	499,873	499,873	499,873				0		499,873			0	12,103	03/31/2041.	
23317H	AA	0		03/23/2020.	Call 108.2759.....	10,827,593	10,000,000	9,810,400	9,943,350		4,766		4,766		9,948,116		51,884	51,884	1,146,204	07/15/2022.	
233851	CN	2		01/06/2020.	Maturity.....	4,000,000	4,000,000	3,998,160	3,999,991		9		9		4,000,000			0	46,000	01/06/2020.	
24422E	RY	7		01/15/2020.	Maturity.....	5,000,000	5,000,000	5,013,650	5,000,075		(75)		(75)		5,000,000			0	42,500	01/15/2020.	
24763L	FN	5		12/01/2020.	Paydown.....	37,020	37,020	37,017	36,958		62		62		37,020			0	587	08/15/2030.	
251510	AW	3		12/01/2020.	Paydown.....	14,349	14,349	14,346	14,337		13		13		14,349			0	485	09/25/2033.	
251510	FX	6		12/01/2020.	Paydown.....	110,045	117,673	110,405	110,405				0		110,405		(360)	(360)	3,075	09/25/2035.	
251563	CB	6		12/01/2020.	Paydown.....	30,730	30,730	30,721	31,258		(528)		(528)		30,730			0	898	12/25/2033.	
25157F	AK	0		01/15/2020.	Paydown.....								0					0	(92)	06/26/2035.	
25271C	AL	6		12/14/2020.	Nationwide Mutual Fire.....	376,763	3,546,000	333,005	3,314,107		2,984	2,984,087	(2,981,103)		333,005		43,758	43,758		10/15/2039.	
254687	CH	7		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.	
25654#	AA	0		03/31/2020.	Redemption 100.0000.....	87,981	87,981	87,981	87,981				0		87,981			0	4,980	03/31/2030.	
26249G	AJ	9		07/15/2020.	Paydown.....	613	613	613	613				0		613			0	14	04/15/2029.	
26249G	AJ	9		12/21/2020.	Redemption 100.0000.....	1,999,387	1,999,387	1,999,387	1,999,387				0		1,999,387			0	57,429	04/15/2029.	
26249G	AL	4		12/21/2020.	Redemption 100.0000.....	1,798,551	1,798,551	1,798,551	1,798,551				0		1,798,551			0	62,910	04/15/2029.	
26949@	AA	5		12/22/2020.	Call 105.0000.....	15,750,000	15,000,000	15,000,000	15,000,000				0		15,000,000			0	1,335,392	08/31/2026.	
294754	AS	5		12/01/2020.	Paydown.....	63,175	63,175	63,175	63,092		83		83		63,175			0	732	08/25/2032.	
31428X	BB	1		05/18/2020.	Various.....	14,337,846	15,000,000	14,962,900	14,966,728		292		292		14,967,020		(629,174)	(629,174)	492,957	02/01/2045.	
31428X	BQ	8		05/18/2020.	Various.....	18,878,200	20,000,000	19,916,800	19,919,990		573		573		19,920,563		(1,042,363)	(1,042,363)	609,188	02/15/2048.	
316773	CT	5		06/27/2020.	Various.....	12,000,000	12,000,000	11,984,520	11,998,120		1,608		1,608		11,999,728		272	272	316,250	07/27/2020.	

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date
35137L AA 3	Fox Corp Sr Nt 3.666% 01/25/22.....		..	04/03/2020.	Tax Free Exchange.....	.....	9,000,000	9,000,000	9,000,000	9,000,000	.....	.....	.....	0	.....	9,000,000	.....	.....	0	227,292	01/25/2022.
35137L AB 1	Fox Corp Sr Nt 4.030% 01/25/24.....		..	04/03/2020.	Tax Free Exchange.....	.....	2,963,732	2,800,000	2,981,160	2,974,346	.....	(10,614)	.....	(10,614)	.....	2,963,732	.....	.....	0	77,734	01/25/2024.
35137L AC 9	Fox Corp Sr Nt 4.709% 01/25/29.....		..	04/03/2020.	Tax Free Exchange.....	.....	43,942,332	40,900,000	44,172,021	44,019,539	.....	(77,207)	.....	(77,207)	.....	43,942,332	.....	.....	0	1,326,787	01/25/2029.
36226M AE 3	GRMT Mtg Loan Tr RMBS Ser 2001-1A Cl A5.....		..	12/01/2020.	Paydown.....	.....	27,152	27,152	27,153	27,065	.....	87	.....	87	.....	27,152	.....	.....	0	935	07/20/2031.
36228F 3Q 7	GS Mortgage Securities Corp RMBS Ser 200.....		..	12/01/2020.	Paydown.....	.....	14,351	14,351	14,350	14,328	.....	23	.....	23	.....	14,351	.....	.....	0	381	04/25/2034.
36242D DE 0	GS Mortgage Securities Corp RMBS Ser 200.....		..	12/01/2020.	Paydown.....	.....	566,065	566,065	566,046	565,036	.....	1,029	.....	1,029	.....	566,065	.....	.....	0	16,569	06/25/2034.
379352 AL 1	Global Marine Inc Sr Nt.....		..	09/02/2020.	Various.....	.....	913,100	4,000,000	4,168,040	4,108,525	.....	(6,488)	.....	(6,488)	.....	4,102,037	.....	(3,188,937)	(3,188,937)	206,282	06/01/2028.
38119# AA 2	Golden Spread Elec Cooperative 1st Mtg B.....		..	11/06/2020.	Redemption 100.0000.....	.....	188,896	188,896	188,896	188,896	.....	.....	.....	0	.....	188,896	.....	.....	0	8,192	05/06/2025.
38218D AA 7	Goodgreen Trust LBASS Ser 2019-1A Cl A.....		..	12/15/2020.	Paydown.....	.....	394,260	394,260	415,317	415,071	.....	(20,811)	.....	(20,811)	.....	394,260	.....	.....	0	10,065	10/15/2054.
38218G AA 0	Goodgreen Trust LBASS Ser 2018-1A Cl A.....		..	12/15/2020.	Paydown.....	.....	173,128	173,128	181,732	181,637	.....	(8,509)	.....	(8,509)	.....	173,128	.....	.....	0	3,934	10/15/2053.
38218Q AA 8	Goodgreen Trust LBASS Ser 2017-2A Cl A.....		..	12/15/2020.	Paydown.....	.....	3,399,342	3,399,342	3,398,982	3,399,001	.....	341	.....	341	.....	3,399,342	.....	.....	0	66,027	10/15/2053.
383909 AE 8	WR Grace & CO Sr Nt 5.125% 10/01/21.....		..	07/12/2020.	Call 105.4151.....	.....	6,172,055	5,855,000	5,866,956	5,862,922	.....	(2,319)	.....	(2,319)	.....	5,860,603	.....	(5,603)	(5,603)	551,275	10/01/2021.
39121J A* 1	Great River Energy 1st Mtg Bd.....		..	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.
419838 AA 5	Hawaiian Airlines 1st Lien PTC Ser A Cl.....		..	07/15/2020.	Redemption 100.0000.....	.....	1,593,072	1,593,072	1,589,036	1,589,601	.....	3,471	.....	3,471	.....	1,593,072	.....	.....	0	46,336	01/15/2026.
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.
446150 AG 9	Huntington Bancshares Sub Bk Nt.....		..	12/15/2020.	Maturity.....	.....	10,000,000	10,000,000	12,132,250	10,284,024	.....	(284,024)	.....	(284,024)	.....	10,000,000	.....	.....	0	700,000	12/15/2020.
446413 AH 9	Huntington Ingalls Industries Sr Nt.....		..	11/15/2020.	Call 102.5000.....	.....	13,068,750	12,750,000	12,993,438	12,912,802	.....	(21,497)	.....	(21,497)	.....	12,891,305	.....	(141,305)	(141,305)	956,250	11/15/2025.
446438 RQ 8	Huntington Bancshares Sr Nt.....		..	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.
44919* AC 2	I595 Express LLC Sr Nt.....		..	12/31/2020.	Redemption 100.0000.....	.....	589,939	589,939	589,939	589,939	.....	.....	.....	0	.....	589,939	.....	.....	0	12,216	12/31/2031.
45254N GA 9	IMPAC CMB Tr RMBS Ser 2003-11 Cl 2A1.....		..	12/28/2020.	Paydown.....	.....	48,519	48,519	47,791	47,866	.....	652	.....	652	.....	48,519	.....	.....	0	563	10/25/2033.
45254N PV 3	IMPAC CMB Tr RMBS Ser 2005-5 Cl A2.....		..	12/29/2020.	Paydown.....	.....	136,355	136,355	133,482	133,482	.....	2,874	.....	2,874	.....	136,355	.....	.....	0	1,013	08/25/2035.
45254T PM 0	IMPAC Secd Assets CMN Owner Tr RMBS Ser.....		..	12/01/2020.	Paydown.....	.....	17,911	17,911	17,910	17,888	.....	23	.....	23	.....	17,911	.....	.....	0	426	08/25/2034.
45254T TN 4	IMPAC Secd Assets CMN Owner Tr RMBS Ser.....		..	12/29/2020.	Paydown.....	.....	179,944	179,944	179,944	179,944	.....	.....	.....	0	.....	179,944	.....	.....	0	1,168	05/25/2036.
459200 JW 2	International Bus Machs Corp Sr Nt.....		..	03/06/2020.	Call 101.7490.....	.....	5,087,452	5,000,000	4,999,700	4,999,789	.....	27	.....	27	.....	4,999,816	.....	184	184	131,396	05/13/2021.
466247 MU 4	JP Morgan Mtg Tr RMBS Ser 2005-S1 Cl 2A3.....		..	12/01/2020.	Paydown.....	.....	387,165	387,165	390,372	387,631	.....	(466)	.....	(466)	.....	387,165	.....	.....	0	10,979	01/25/2035.
46640J AS 6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2.....		..	12/01/2020.	Paydown.....	.....	355,573	355,573	367,379	358,459	.....	(2,886)	.....	(2,886)	.....	355,573	.....	.....	0	6,265	01/15/2046.
50026* AA 3	Kohls Corp CTL Shelby MI.....		..	12/15/2020.	Redemption 100.0000.....	.....	79,945	79,945	84,459	80,765	.....	(820)	.....	(820)	.....	79,945	.....	.....	0	3,327	12/15/2022.
50180L AD 2	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 Cl A.....		..	12/11/2020.	Paydown.....	.....	363,251	363,251	350,552	361,752	.....	1,499	.....	1,499	.....	363,251	.....	.....	0	12,473	04/15/2041.
502431 AA 7	L3Harris Tech Inc Sr Nt.....		..	05/05/2020.	Tax Free Exchange.....	.....	9,987,456	10,000,000	9,973,936	9,982,094	.....	5,362	.....	5,362	.....	9,987,456	.....	.....	0	357,500	02/15/2021.
502431 AE 9	L3Harris Tech Inc Sr Nt.....		..	05/05/2020.	Tax Free Exchange.....	.....	8,662,601	7,800,000	8,707,608	8,695,959	.....	(33,357)	.....	(33,357)	.....	8,662,601	.....	.....	0	133,467	06/15/2028.
50540R AJ 1	Laboratory Corp of America Sr Nt.....		..	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.
52518R CD 6	Lehman Structured Sec Corp RMBS Ser 2005.....		..	12/28/2020.	Paydown.....	.....	27,631	61,895	30,272	30,272	.....	.....	.....	0	.....	30,272	.....	(2,641)	(2,641)	663	09/26/2045.
53117C AN 2	Liberty Property LP Sr Nt.....		..	03/05/2020.	Call 105.0343.....	.....	8,402,746	8,000,000	8,304,400	8,087,148	.....	(5,984)	.....	(5,984)	.....	8,081,164	.....	(81,164)	(81,164)	476,079	06/15/2022.
53117C AQ 5	Liberty Property LP Sr Nt.....		..	03/05/2020.	Call 110.0152.....	.....	12,101,671	11,000,000	11,681,360	11,435,764	.....	(17,222)	.....	(17,222)	.....	11,418,542	.....	(418,542)	(418,542)	1,370,560	02/15/2024.
53117C AR 3	Liberty Property LP Sr Nt.....		..	02/19/2020.	Call 109.1792.....	.....	8,734,337	8,000,000	7,971,520	7,983,787	.....	374	.....	374	.....	7,984,161	.....	15,839	15,839	849,337	04/01/2025.
53117C AS 1	Liberty Property LP Sr Nt.....		..	02/10/2020.	Tax Free Exchange.....	.....	5,820,150	6,000,000	5,739,900	5,811,466	.....	2,684	.....	2,684	.....	5,814,150	.....	6,000	6,000	69,875	10/01/2026.
53117C AT 9	Liberty Property LP Sr Nt.....		..	02/10/2020.	Tax Free Exchange.....	.....	17,959,373	17,950,000	17,940,492	17,941,339	.....	84	.....	84	.....	17,941,423	.....	17,950	17,950	412,289	02/01/2029.
532716 AU 1	Limited Brands Inc High Yield Corp.....		..	06/05/2020.	Various.....	.....	10,849,298	10,800,000	11,541,500	11,074,154	.....	(53,759)	.....	(53,759)	.....	11,020,396	.....	(171,098)	(171,098)	492,045	02/15/2022.
576434 A2 0	Master Asset Securitization Tr RMBS Ser.....		..	12/01/2020.	Paydown.....	.....	153,108	153,108	154,639	152,905	.....	203	.....	203	.....	153,108	.....	.....	0	5,266	01/25/2035.
576434 J5 4	Master Asset Securitization Tr RMBS Ser.....		..	12/01/2020.	Paydown.....	.....	156,618	156,618	159,408	157,402	.....	(784)	.....	(784)	.....	156,618	.....	.....	0	5,643	03/25/2035.
576434 N2 6	Master Asset Securitization Tr RMBS Ser.....		..	12/01/2020.	Paydown.....		55,177	55,177	54,250	54,599		577		577		55,177			0	1,573	04/25/2035.

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

E14.5

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification			Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
576434	UH	5	Master Asset Securitization Tr RMBS Ser.....	..	12/01/2020.	Paydown.....		2,107	2,107	2,107	2,107				0		2,107			0	46	08/25/2034.
57643M	JM	7	Master Asset Securitization Tr RMBS Ser.....	..	12/01/2020.	Paydown.....		456,275	456,275	447,720	450,422		5,853		5,853		456,275			0	12,126	12/25/2034.
585055	BS	4	Medtronic Inc Sr Nt 3.500% 03/15/25.....	..	10/29/2020.	Call 112.7420.....		4,735,164	4,200,000	4,162,007	4,177,703		3,263		3,263		4,180,967		19,033	19,033	700,131	03/15/2025.
589929	XZ	6	Merrill Lynch Mtg Investors RMBS Ser 200.....	..	12/01/2020.	Paydown.....		100,406	100,406	100,366	100,506		(135)		(135)		100,371		35	35	3,433	09/25/2032.
59166E	AA	3	Metlife Securitization Trust RMBS Ser 20.....	..	12/01/2020.	Paydown.....		242,438	242,438	245,890	245,673		(3,235)		(3,235)		242,438			0	5,289	04/25/2058.
59549W	AB	9	Mid State Tr LBASS Ser 11 Cl M1.....	..	12/15/2020.	Paydown.....		72,508	72,508	72,507	72,508				0		72,508			0	2,258	07/15/2038.
59981B	AC	8	Mill City Mortgage Trust RMBS Ser 2019-G.....	..	12/01/2020.	Paydown.....		70,009	70,009	70,341	70,330		(321)		(321)		70,009			0	1,248	07/25/2059.
607120	FL	1	Mobile Airport Authority Sr Nt Ser A1.....	..	11/09/2020.	Redemption 100.0000.....		440,770	440,770	440,770	440,770				0		440,770			0	10,531	05/09/2039.
615369	AG	0	Moodys 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.
615394	AK	9	MOOG INC Sr Nt 5.250% 12/01/22.....	..	01/13/2020.	Call 101.3130.....		7,801,101	7,700,000	7,825,125	7,768,623		(2,430)		(2,430)		7,766,193		(66,193)	(66,193)	148,264	12/01/2022.
61763B	AS	3	Morgan Stanley BAML Tr CMBS Ser 2013-C13.....	..	12/01/2020.	Paydown.....		956,873	956,873	985,572	963,653		(6,780)		(6,780)		956,873			0	23,568	11/15/2046.
620076	BB	4	Motorola Solutions Inc Sr Nt.....	..	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.
62927#	AN	6	NFL Ventures LP Nt 4.010% 04/15/35.....	..	10/15/2020.	Redemption 100.0000.....		369,459	369,459	369,459	369,459				0		369,459			0	14,815	04/15/2035.
63080#	AA	5	NARA Caves Lease Tr CTL.....	..	12/15/2020.	Call 100.0000.....		367,067	367,067	367,067	367,067				0		367,067			0	10,638	09/15/2028.
64352V	EF	4	New Century Home Equity Ln Tr RMBS Ser 2.....	..	12/01/2020.	Paydown.....		21,163	21,163	21,158	21,126		37		37		21,163			0	527	11/25/2033.
64352V	KU	4	New Century Home Equity Ln Tr RMBS Ser 2.....	..	07/25/2020.	Paydown.....		2,013,512	2,013,512	1,488,681	1,918,852		94,661		94,661		2,013,512			0	12,839	06/25/2035.
64828G	AD	2	New Residential Mtg Ln Tr RMBS Ser 2019.....	..	12/01/2020.	Paydown.....		301,276	301,276	308,195	308,043		(6,767)		(6,767)		301,276			0	6,056	09/25/2059.
64829G	AA	7	New Residential Mtg Ln Tr RMBS Ser 2016.....	..	12/01/2020.	Paydown.....		225,491	225,491	235,356	235,166		(9,675)		(9,675)		225,491			0	4,902	11/25/2035.
64830H	AA	2	New Residential Mtg Ln Tr RMBS Ser 2019.....	..	12/01/2020.	Paydown.....		2,414,959	2,448,990	2,447,901	2,447,901		(32,942)		(32,942)		2,414,959			0	44,011	02/25/2049.
64830M	AG	8	New Residential Mtg Ln Tr RMBS Ser 2019.....	..	12/01/2020.	Paydown.....		3,246,448	3,246,448	3,333,951	3,330,318		(83,870)		(83,870)		3,246,448			0	65,262	08/25/2059.
64830W	AD	3	New Residential Mtg Ln Tr RMBS Ser 2019.....	..	12/01/2020.	Paydown.....		7,709,625	7,709,625	7,936,106	7,926,692		(217,067)		(217,067)		7,709,625			0	147,852	12/25/2058.
653240	AA	9	Newtown CTL Ser 2002 6.082% 05/15/23.....	..	12/15/2020.	Redemption 100.0000.....		179,324	179,324	179,318	179,323		2		2		179,324			0	5,962	05/15/2023.
65342Q	AC	6	NextEra Energy Operating Sr Nt.....	..	12/31/2020.	Call 112.7270.....		22,915,145	20,328,000	19,182,070	19,363,299		185,154		185,154		19,548,453		779,547	779,547	3,705,467	09/15/2024.
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.
65535V	CN	6	Nomura Asset Sec Corp RMBS Ser 2004-AP1.....	..	12/01/2020.	Paydown.....		2,414	2,414	2,414	2,410		3		3		2,414			0	50	03/25/2034.
65535V	DC	9	Nomura Asset Sec Corp RMBS Ser 2004-AP2.....	..	12/01/2020.	Paydown.....		24,228	24,228	24,037	24,084		145		145		24,228			0	646	07/25/2034.
65535V	GH	5	Nomura Asset Sec Corp RMBS Ser 2004-AP3.....	..	12/01/2020.	Paydown.....		3,571	3,571	3,571	3,564		7		7		3,571			0	78	10/25/2034.
66989H	AD	0	Novartis Capital Corp Sr Nt.....	..	04/24/2020.	Maturity.....		8,764,000	8,764,000	10,219,700	8,826,352		(62,352)		(62,352)		8,764,000			0	192,808	04/24/2020.
674599	BY	0	Occidental Petroleum Corp Sr Nt.....	..	12/30/2020.	Call 100.0000.....		2,600,000	2,600,000	2,661,984	2,610,188		(9,336)		(9,336)		2,600,852		(852)	(852)	150,721	02/01/2021.
674599	CR	4	Occidental Petroleum Corp Sr Nt.....	..	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.
674599	CW	3	Occidental Petroleum Corp Sr Nt.....	..	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.
679574	AG	8	Old Dominion Elec 1st Mtg Bd.....	..	12/01/2020.	Redemption 100.0000.....		83,333	83,333	83,333	83,333				0		83,333			0	5,175	12/01/2028.
682134	AC	5	Omnicom Group Inc Nt 4.450% 08/15/20.....	..	03/23/2020.	Call 101.5850.....		5,415,496	5,331,000	5,814,149	5,375,495		(15,927)		(15,927)		5,359,569		(28,569)	(28,569)	228,152	08/15/2020.
688239	AE	2	Oshkosh Truck Corp Sr Nt.....	..	03/12/2020.	Call 102.6880.....		3,399,486	3,310,500	3,439,712	3,383,021		(4,358)		(4,358)		3,378,663		(68,163)	(68,163)	183,393	03/01/2025.
69353R	EU	8	PNC Bank NA Sr Nt 2.450% 11/05/20.....	..	10/06/2020.	Call 100.0000.....		4,000,000	4,000,000	4,037,600	4,010,695		(9,657)		(9,657)		4,001,038		(1,038)	(1,038)	90,106	11/05/2020.
69370C	AA	8	PTC Inc Sr Nt 6.000% 05/15/24.....	..	05/15/2020.	Call 103.0000.....		13,913,240	13,508,000	14,003,673	13,873,309		(55,286)		(55,286)		13,818,024		(310,024)	(310,024)	810,480	05/15/2024.
723484	AG	6	Pinnacle West Capital Corp Sr Nt.....	..	06/22/2020.	Call 100.8855.....		2,017,710	2,000,000	1,998,740	1,999,608		203		203		1,999,811		189	189	42,960	11/30/2020.
73019#	AD	4	PNC Equip Finc LLC LBASS Priv Pl Nt Ser.....	..	11/15/2020.	Redemption 100.0000.....		266,678	266,678	266,678	266,678				0		266,678			0	6,100	11/15/2027.
73943#	AD	5	Prairie Breeze Sr Nt Cl B.....	..	12/31/2020.	Redemption 100.0000.....		82,744	82,744	82,744	82,744				0		82,744			0	1,916	05/01/2039.
74041E	AC	9	Preferred Term Sec Ltd VI LBASS Mezz Nt.....	..	12/23/2020.	Paydown.....		87,243	87,243	4,844	(9,168)		96,411		96,411		87,243			0	(30)	03/23/2035.
74042C	AA	6	Preferred Term Sec Ltd LBASS Sr Nt Cl A.....	..	12/22/2020.	Paydown.....		248,159	248,159	168,438	185,783		62,376		62,376		248,159			0	2,482	03/22/2038.

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
74042H AC 1	Preferred Term Sec Ltd LBASS XIX Nt Cl B.....		..	12/22/2020.	Paydown.....	.....	18,575	18,575	18,577	18,575	.....	.....	.....	0	.....	18,575	.....	.....	0	240	12/22/2035.
74042J AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser.....		..	03/23/2020.	Redemption 100.0000.....	.....	13,560	13,560	13,560	13,560	.....	.....	.....	0	.....	13,560	.....	.....	0	77	03/22/2038.
742741 AA 9	Procter & Gamble ESOP Deb Ser A.....		..	07/01/2020.	Redemption 100.0000.....	.....	569,500	569,500	750,242	587,601	.....	(18,101)	.....	(18,101)	.....	569,500	.....	.....	0	40,297	01/01/2021.
744448 CD 1	Public Svc Co CO 1st Mortgage Bond.....		..	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.
74922P AC 8	Residential Accredit Loans Inc RMBS Ser.....		..	12/28/2020.	Paydown.....	.....	75,739	77,070	51,569	51,569	.....	.....	.....	0	.....	51,569	24,169	.....	24,169	403	02/25/2037.
76110W MC 7	Residential Asset Secs Corp RMBS Ser 200.....		..	02/01/2020.	Paydown.....	.....	47,068	47,068	47,059	46,962	.....	106	.....	106	.....	47,068	.....	.....	0	454	09/25/2031.
76110W MF 0	Residential Asset Secs Corp RMBS Ser 200.....		..	02/01/2020.	Paydown.....	.....	561,994	606,920	322,638	322,638	.....	.....	.....	0	.....	322,638	239,355	.....	239,355	6,374	09/25/2031.
76114H AK 1	Residential Asset Sec Tr RMBS Ser 2007-A.....		..	12/01/2020.	Paydown.....	.....	12,137	13,336	12,148	12,148	.....	.....	.....	0	.....	12,148	.....	(10)	(10)	464	05/25/2037.
774341 AK 7	Rockwell Collins Sr Nt.....		..	06/10/2020.	Tax Free Exchange.....	.....	47,122,842	47,000,000	47,108,250	47,080,514	.....	(4,672)	.....	(4,672)	.....	47,075,842	47,000	47,000	47,000	1,210,903	03/15/2027.
774341 AL 5	Rockwell Collins Sr Nt.....		..	06/10/2020.	Tax Free Exchange.....	.....	8,413,038	8,400,000	8,404,905	8,404,685	.....	(47)	.....	(47)	.....	8,404,638	8,400	8,400	8,400	238,525	04/15/2047.
779382 AP 5	Rowan Companies Inc Co Gtd Nt.....		..	02/26/2020.	Tax Free Exchange.....	.....	7,160,478	7,000,000	7,593,540	7,170,887	.....	(10,409)	.....	(10,409)	.....	7,160,478	.....	.....	0	80,573	06/01/2022.
780153 AG 7	Royal Caribbean Cruises Ltd Sr Nt.....		..	10/13/2020.	Various.....	.....	961,672	1,075,330	1,271,578	1,212,198	.....	(10,752)	.....	(10,752)	.....	1,201,446	.....	(239,774)	(239,774)	77,304	10/15/2027.
780153 AU 6	Royal Caribbean Cruises Ltd Hgh Yld Bd.....		..	10/13/2020.	Various.....	.....	1,614,711	1,772,600	1,877,053	1,815,375	.....	(10,967)	.....	(10,967)	.....	1,804,408	.....	(189,696)	(189,696)	83,764	11/15/2022.
78402C AA 1	SC Commercial Mtg Pass Through CTL Ser 2.....		..	12/01/2020.	Redemption 100.0000.....	.....	117,934	117,934	123,318	119,227	.....	(1,293)	.....	(1,293)	.....	117,934	.....	.....	0	4,482	11/10/2028.
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.
805564 PB 1	Saxon Asset Securities Tr RMBS Ser 2003.....		..	12/01/2020.	Paydown.....	.....	7,417	7,417	7,417	7,417	.....	.....	.....	0	.....	7,417	.....	.....	0	148	12/25/2033.
81441P BZ 3	Security Natl Mtg Loan Tr RMBS Ser 2004.....		..	12/01/2020.	Paydown.....	.....	104,916	104,916	104,916	104,916	.....	.....	.....	0	.....	104,916	.....	.....	0	2,880	11/25/2034.
817565 CB 8	Service Corp Intl Sr Nt.....		..	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.
827048 AV 1	Silgan Holdings Inc Sr Nt.....		..	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.
83379# AC 9	Sodexo Inc Gtd Sr Nt Ser C.....		..	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.
854502 AC 5	Stanley Black & Decker Inc Co Gtd Nt.....		..	12/02/2020.	Call 103.0214.....	.....	6,181,283	6,000,000	5,993,880	5,998,675	.....	624	.....	624	.....	5,999,299	701	701	701	385,849	12/01/2021.
858119 BH 2	Steel Dynamics Inc Sr Nt.....		..	11/08/2020.	Call 102.0630.....	.....	20,014,554	19,610,000	18,789,198	18,901,009	.....	91,143	.....	91,143	.....	18,992,151	617,849	617,849	617,849	1,332,557	09/15/2025.
863579 CD 8	Structured Adj Rate Mtg Ln RMBS Ser 2004.....		..	12/01/2020.	Paydown.....	.....	114,473	114,473	115,457	115,030	.....	(210)	.....	(210)	.....	114,820	.....	(347)	(347)	2,865	10/25/2034.
86358R 5X 1	Structured Asset Sec Corp RMBS Ser 2002.....		..	02/25/2020.	Paydown.....	.....	3,790,528	3,790,528	3,510,384	3,612,337	.....	178,191	.....	178,191	.....	3,790,528	.....	.....	0	15,183	08/25/2032.
86359D FQ 5	Structured Asset Sec Corp RMBS Ser 2005.....		..	08/20/2020.	Paydown.....	.....	(7,711)	.....	.....	.....	.....	1,471	.....	1,471	.....	1,471	.....	(9,182)	(9,182)	(35)	06/25/2035.
86765B AG 4	Sunoco Logistics Ptnrs Op LP Co Gtd Nt.....		..	02/15/2020.	Maturity.....	.....	5,000,000	5,000,000	4,986,600	4,999,792	.....	208	.....	208	.....	5,000,000	.....	.....	0	137,500	02/15/2020.
87264A AN 5	T-Mobile USA Inc Sr Nt.....		..	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)	209,518	03/01/2025.
87612B BP 6	Targa Resources Partners Sr Nt.....		..	12/01/2020.	Tax Free Exchange.....	.....	2,259,916	2,258,000	2,259,980	2,259,941	.....	(25)	.....	(25)	.....	2,259,916	.....	.....	0	125,570	03/01/2030.
87875U AK 8	Teco Finance Inc Gtd Nt.....		..	03/15/2020.	Maturity.....	.....	2,000,000	2,000,000	1,991,820	1,999,790	.....	210	.....	210	.....	2,000,000	.....	.....	0	51,500	03/15/2020.
88031R AA 6	Tenaska Alabama II Partners LP Sr Sec Nt.....		..	10/01/2020.	Call 107.4057.....	.....	618,162	575,539	575,539	575,539	.....	.....	.....	0	.....	575,539	.....	.....	0	69,159	03/30/2023.
88031R AA 6	Tenaska Alabama II Partners LP Sr Sec Nt.....		..	06/30/2020.	Redemption 100.0000.....	.....	90,005	90,005	90,005	90,005	.....	.....	.....	0	.....	90,005	.....	.....	0	2,067	03/30/2023.
88642R AA 7	Tidewater Inc 1st Lien Sr Sec Nt.....		..	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.
89173F AA 8	Towd Point Mortgage Tr RMBS Ser 2017-1 C.....		..	12/01/2020.	Paydown.....	.....	1,478,288	1,478,288	1,451,032	1,453,104	.....	25,184	.....	25,184	.....	1,478,288	.....	.....	0	23,431	10/25/2056.
89233P 4C 7	Toyota Motor Credit Corp MT Nt.....		..	06/17/2020.	Maturity.....	.....	3,637,000	3,637,000	3,845,799	3,649,526	.....	(12,526)	.....	(12,526)	.....	3,637,000	.....	.....	0	81,833	06/17/2020.
893830 AZ 2	Transocean Sedco Co Gtd Nt.....		..	09/03/2020.	Various.....	.....	815,180	2,864,000	3,457,707	3,400,620	.....	(6,262)	.....	(6,262)	.....	3,394,358	.....	(2,579,178)	(2,579,178)	181,176	12/15/2041.
893830 AZ 2	Transocean Sedco Co Gtd Nt.....		..	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)	148,288	12/15/2041.
90261X HK 1	Swiss Bank Corp-NY Sr Nt.....		..	03/26/2020.	Maturity.....	.....	10,000,000	10,000,000	9,962,800	9,998,110	.....	1,890	.....	1,890	.....	10,000,000	.....	.....	0	117,500	03/26/2020.
90931C AA 6	United Air Lines LBASS EETC Ser 2019-1 C.....		..	08/25/2020.	Redemption 100.0000.....	.....	1,022,843	1,022,843	1,050,175	1,048,452	.....	(25,609)	.....	(25,609)	.....	1,022,843	.....	.....	0	32,874	08/25/2031.
90931E AA 2	United Air Lines LBASS EETC Ser 2019-1 C.....		..	08/25/2020.	Redemption 100.0000.....	.....	272,580	272,580	272,739	272,722	.....	(142)	.....	(142)	.....	272,580	.....	.....	0	9,653	02/25/2033.
90931V AA 4	United Air Lines PTC Ser 2018-1 A.....		..	09/01/2020.	Redemption 100.0000.....	.....	966,522	966,522	966,522	966,522	.....	.....	.....	0	.....	966,522	.....	.....	0	26,821	09/01/2031.
90932J AA 0	United Airlines LBASS Ser 2019-2 AA PTT.....		..	11/01/2020.	Redemption 100.0000.....	.....	103,380	103,380	103,380	103,380	.....	.....	.....	0	.....	103,380	.....	.....	0	3,163	11/01/2033.
90932K AA 7	United Airlines LBASS Ser 2019-2 B PTT.....		..	11/01/2020.	Redemption 100.0000.....	.....	396,122	396,122	396,122	396,122	.....	.....	.....	0	.....	396,122	.....	.....	0	15,713	11/01/2029.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
90932M AA 3	United Airlines LBASS Ser 2019-2 A PTT.....			11/01/2020.	Redemption 100.0000.....		280,750	280,750	280,750	280,750				0		280,750			0	9,227	11/01/2029.
90932N AA 1	United Airlines LBASS PTC Ser 2018-1 CL.....			09/01/2020.	Redemption 100.0000.....		1,239,625	1,239,625	1,239,625	1,239,625				0		1,239,625			0	42,767	09/01/2027.
90933J AA 9	United Airlines LBASS Ser 2016-2 B PTT.....			10/07/2020.	Redemption 100.0000.....		1,199,074	1,199,074	1,199,074	1,199,074				0		1,199,074			0	32,825	04/07/2027.
91740# AA 8	United States of America BIA-2 CTL Alber.....			12/15/2020.	Redemption 100.0000.....		70,258	70,258	70,258	70,258				0		70,258			0	2,221	10/15/2025.
91741@ AA 9	US Govt Ft Collins Tr GSA CTL APHIS Ls.....			12/15/2020.	Redemption 100.0000.....		258,432	258,432	258,432	258,432				0		258,432			0	7,621	12/15/2026.
91838* AA 5	VA Springfield CTL Ls Fin Tr.....			12/21/2020.	Redemption 100.0000.....		610,991	610,991	610,991	610,991				0		610,991			0	12,917	06/21/2038.
92922F EB 0	Washington Mutual Mtg RMBS Ser 2003-AR10.....			12/01/2020.	Paydown.....		79,488	79,488	78,314	78,825		663		663		79,488			0	1,816	10/25/2033.
92927K B@ 0	WABCO Holdings Inc Sr Nt Ser E.....			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.
92979@ AB 8	Wacker Chemical Corp Sr Nt Ser B.....			04/23/2020.	Maturity.....		21,000,000	21,000,000	21,000,000	21,000,000				0		21,000,000			0	366,450	04/23/2020.
93934F CM 2	Washington Mutual MSC Mtg PT RMBS Ser 20.....			12/01/2020.	Paydown.....		17,009	18,266	18,414	18,345		(9)		(9)		18,335		(1,327)	(1,327)	558	10/25/2035.
941063 AQ 2	Waste Management Inc Co Gtd Nt.....			12/03/2020.	Call 100.0000.....		2,500,000	2,500,000	2,773,400	2,545,278		(35,729)		(35,729)		2,509,550		(9,550)	(9,550)	144,389	03/01/2021.
94106L AW 9	Waste Management Inc Co Gtd Nt.....			06/30/2020.	Maturity.....		20,000,000	20,000,000	21,447,755	20,086,665		(86,665)		(86,665)		20,000,000			0	475,000	06/30/2020.
94106L BF 5	Waste Management Inc Sr Nt.....			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.
94106L BH 1	Waste Management Inc Sr Nt.....			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.
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L.....			12/15/2020.	Redemption 100.0000.....		49,033	49,033	51,337	50,243		(1,210)		(1,210)		49,033			0	1,982	05/15/2032.
94978# BC 0	Wells Fargo Bank Northwest NA CTL.....			12/01/2020.	Redemption 100.0000.....		110,203	110,203	110,203	110,203				0		110,203			0	3,985	11/01/2022.
9497ER AD 6	Wells Fargo Home Eq Tr RMBS Ser 2005-1 C.....			12/28/2020.	Paydown.....		3,772,805	3,772,805	3,772,805	3,772,805				0		3,772,805			0	42,819	04/25/2035.
94989V AC 3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-NX.....			10/01/2020.	Paydown.....		8,350,374	8,350,374	8,433,301	8,396,319		(45,946)		(45,946)		8,350,374			0	849,877	09/15/2057.
96188# AA 6	WETT Holdings LLC Sr Sec Nt.....			12/31/2020.	Redemption 100.0000.....		266,667	266,667	266,667	266,667				0		266,667			0	7,183	12/18/2024.
96928# AC 7	William Blair CTL CTL PTC Ser 2004-1.....			01/13/2020.	Redemption 100.0000.....		6,943	6,943	7,961	6,953		(9)		(9)		6,943			0	21,665	01/25/2023.
976657 AL 0	Wisconsin Energy Corp Sr Nt.....			12/31/2020.	Call 112.6988.....		180,318	160,000	163,933	162,461		(419)		(419)		162,043		(2,043)	(2,043)	26,251	06/15/2025.
98389B AT 7	Xcel Energy Inc Sr Nt 2.600% 03/15/22.....			12/01/2020.	Call 102.8100.....		6,682,650	6,500,000	6,498,245	6,499,182		334		334		6,499,517		483	483	387,328	03/15/2022.
98881@ AA 4	ZC Specialty Ins Co CTL Ser 2002-31.....			07/25/2020.	Redemption 100.0000.....		164,071	164,071	164,071	164,071				0		164,071			0	12,040	12/23/2022.
00908P AA 5	Air Canada LBASS EETC Ser 2017-1AA.....		A	07/15/2020.	Redemption 100.0000.....		409,600	409,600	409,600	409,600				0		409,600			0	10,138	07/15/2031.
00908P AB 3	Air Canada LBASS PTT Ser 2017-1A.....		A	07/15/2020.	Redemption 100.0000.....		358,400	358,400	358,400	358,400				0		358,400			0	9,542	07/15/2031.
009090 AC 5	Air Canada LBASS EETC Ser 2015-1C.....		A	03/15/2020.	Paydown.....		15,000,000	15,000,000	15,000,000	15,000,000				0		15,000,000			0	375,000	03/15/2020.
683715 AA 4	Open Text Corp Sr Nt 5.625% 01/15/23.....		A	03/05/2020.	Call 101.4060.....		17,948,862	17,700,000	17,979,750	17,821,781		(6,564)		(6,564)		17,815,217		(115,217)	(115,217)	884,956	01/15/2023.
00507U AF 8	Actavis Funding SCS Sr Nt.....		D	05/14/2020.	Tax Free Exchange.....		5,058,511	5,000,000	5,111,050	5,057,941		(4,430)		(4,430)		5,053,511		5,000	5,000	79,674	06/15/2024.
00507U AS 0	Actavis Funding SCS Sr Nt.....		D	05/14/2020.	Various.....		18,035,680	18,000,000	18,033,415	18,018,902		(1,221)		(1,221)		18,017,680		18,000	18,000	454,100	03/15/2025.
00507U AU 5	Actavis Funding SCS Sr Nt.....		D	05/14/2020.	Tax Free Exchange.....		10,166,250	10,000,000	10,171,600	10,157,475		(1,225)		(1,225)		10,156,250		10,000	10,000	315,347	03/15/2045.
11042T AA 1	British Airways Plc EETC.....		C	12/20/2020.	Redemption 100.0000.....		527,004	527,004	527,004	527,004				0		527,004			0	12,575	09/20/2031.
11043X AA 1	British Airways Plc EETC.....		C	12/15/2020.	Redemption 100.0000.....		56,200	56,200	56,200	56,200				0		56,200			0	1,594	06/15/2034.
65504L AD 9	Noble Hldg Intl Co Gtd Nt.....		C	12/30/2020.	Various.....		306,000	15,300,000	76,500	15,572,278		(1,680)	15,494,098	(15,495,778)		76,500		229,500	229,500	474,300	08/01/2040.
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.
E5311L AA 3	QEnergy Solar (Project Iron) Sr Sec Nt.....		B	12/31/2020.	Redemption 100.0000.....		1,009,801	1,009,801	946,629	964,520				0	(17,892)	1,009,801	63,172		63,172	17,332	12/31/2038.
G4273* AA 3	Hammerson plc Sr Nt 3.970% 06/17/21.....		D	12/02/2020.	Call 100.0000.....		6,240,000	6,240,000	6,240,000	6,240,000				0		6,240,000			0	225,055	06/17/2021.
N6777# AG 4	Overseas Assistance Fin BV Sr Nt.....		D	09/30/2020.	Redemption 100.0000.....		1,333,333	1,333,333	1,333,333	1,333,333				0		1,333,333			0	30,139	03/30/2024.
P3596# AA 1	EVM Energia del Valle de MX Sr Sec Nt.....		D	12/31/2020.	Redemption 100.0000.....		796,279	796,279	796,279	796,279				0		796,279			0	37,460	06/30/2037.
Q0458* AF 6	AquaSure Finance Pty Ltd Sr Sec Nt.....		D	07/12/2020.	Redemption 100.0000.....		345,675	345,675	345,675	345,675				0		345,675			0	11,364	01/12/2034.
3899999.	Total - Bonds - Industrial and Miscellaneous.....						991,514,931	1,001,139,366	996,743,307	1,009,597,497	0	(780,313)	25,150,392	(25,930,705)	(729,842)	984,508,126	1,571,172	(10,017,029)	(8,445,857)	48,801,154	XXX

Bonds - Unaffiliated Bank Loans

SCHEDULE D - PART 4

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

1		2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
												11	12	13	14	15							
CUSIP Identification		Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
000000	00 0	HCA Inc Term Ln B-12 Nt 1.....		..	12/31/2020.	Redemption 100.0000.....	.....	50,453	50,453	50,453	50,453	.....	.....	.....	0	.....	50,453	.....	.....	.....0	839	03/13/2025.	
000000	00 0	Sensata Technologies New #2 1st Lien Ter.....		..	12/31/2020.	Redemption 100.0000.....	.....	54,798	54,798	54,876	54,873	.....	(75)	.....	(75)	.....	54,798	.....	.....	.....0	1,090	09/20/2026.	
02358@	AA 0	AmerCareRoyal LLC Term Ln Nt 1.....		..	10/01/2020.	Redemption 100.0000.....	.....	60,579	60,579	59,367	59,376	.....	1,203	.....	1,203	.....	60,579	.....	.....	.....0	1,997	11/25/2025.	
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.	
03539#	AA 8	Ankura Consulting Group LLC 1st Lien Ter.....		..	12/29/2020.	Tax Free Exchange.....	.....	28,820	29,242	28,657	28,767	.....	53	.....	53	.....	28,820	.....	.....	.....0	1,105	08/24/2024.	
08579J	BD 3	Berry Plastics Corp Term Ln W Nt 1.....		..	12/22/2020.	Redemption 100.0000.....	.....	482,437	482,437	482,977	482,935	.....	(498)	.....	(498)	.....	482,437	.....	.....	.....0	13,396	10/01/2022.	
08579J	BE 1	Berry Plastics Corp Term Ln X Nt 1.....		..	12/31/2020.	Redemption 100.0000.....	.....	22,391	22,391	22,418	22,416	.....	(26)	.....	(26)	.....	22,391	.....	.....	.....0	438	01/19/2024.	
09788H	AN 1	Advanced Infusion Solutions Last Out Ter.....		..	11/30/2020.	Redemption 100.0000.....	.....	91,945	91,945	90,056	90,137	.....	1,808	.....	1,808	.....	91,945	.....	.....	.....0	3,894	06/27/2024.	
14880B	AG 6	Catalent Pharma Solutions Inc Term Ln B.....		..	12/31/2020.	Redemption 100.0000.....	.....	30,075	30,075	30,226	30,186	.....	(111)	.....	(111)	.....	30,075	.....	.....	.....0	672	05/17/2026.	
40409V	AR 5	HB Fuller Company Term Ln Nt 1.....		..	11/27/2020.	Redemption 100.0000.....	.....	1,751,886	1,751,886	1,750,572	1,750,597	.....	1,289	.....	1,289	.....	1,751,886	.....	.....	.....0	32,311	10/20/2024.	
44989*	AA 1	IQNavigator Inc 1st Lien TL Nt 1.....		..	12/31/2020.	Redemption 100.0000.....	.....	49,254	49,254	48,515	48,655	.....	598	.....	598	.....	49,254	.....	.....	.....0	2,497	08/20/2024.	
44989*	AB 9	IQNavigator Inc Revolver Nt 1.....		..	07/24/2020.	Redemption 100.0000.....	.....	180,948	180,948	178,234	178,869	.....	2,079	.....	2,079	.....	180,948	.....	.....	.....0	8,699	08/20/2023.	
55392*	AA 8	MBS Services 1st Lien Term Ln Nt 1.....		..	12/31/2020.	Redemption 100.0000.....	.....	5,238	5,238	5,133	5,141	.....	97	.....	97	.....	5,238	.....	.....	.....0	260	07/30/2024.	
60367*	AA 9	Community Brands Incremental DD Term Ln.....		..	12/31/2020.	Redemption 100.0000.....	.....	16,172	16,172	16,172	16,172	.....	.....	.....	0	.....	16,172	.....	.....	.....0	551	12/02/2022.	
60367*	AB 7	Community Brands Incremental Term Ln Nt.....		..	12/31/2020.	Redemption 100.0000.....	.....	84,417	84,417	83,995	84,142	.....	275	.....	275	.....	84,417	.....	.....	.....0	2,878	12/02/2022.	
70323#	AB 5	Pathway Partners Vet Mgmt LLC New DD Ter.....		..	03/31/2020.	Redemption 100.0000.....	.....	1,294,265	1,294,265	1,288,613	1,288,976	.....	5,288	.....	5,288	.....	1,294,265	.....	.....	.....0	21,373	12/20/2024.	
70324#	AC 2	Pathway Partners Vet Mgmt LLC New Term L.....		..	03/31/2020.	Redemption 100.0000.....	.....	3,661,896	3,661,896	3,625,277	3,630,242	.....	31,654	.....	31,654	.....	3,661,896	.....	.....	.....0	57,233	12/20/2024.	
70324#	AD 0	Pathway Partners Vet Mgmt LLC New DD Ter.....		..	03/31/2020.	Redemption 100.0000.....	.....	611,697	611,697	608,670	608,672	.....	3,025	.....	3,025	.....	611,697	.....	.....	.....0	10,370	12/20/2024.	
70466@	AA 6	Peach State Labs Inc Sr Sec Term Ln Nt 1.....		..	12/31/2020.	Redemption 100.0000.....	.....	171,545	171,545	170,818	171,381	.....	164	.....	164	.....	171,545	.....	.....	.....0	7,409	06/30/2021.	
72584D	AE 4	Yum Brands New Term Ln Nt 1.....		..	12/31/2020.	Redemption 100.0000.....	.....	29,924	29,924	30,146	30,096	.....	(171)	.....	(171)	.....	29,924	.....	.....	.....0	499	03/29/2025.	
74966U	AP 5	RPI Finance Trust Term Ln 6 Nt 1.....		..	02/11/2020.	Redemption 100.0000.....	.....	13,928,643	13,928,643	13,960,589	13,944,570	.....	(15,928)	.....	(15,928)	.....	13,928,643	.....	.....	.....0	61,084	04/17/2023.	
78431@	AA 1	Harmony Fds/Santa Cruz Hlds Term Ln Nt 1.....		..	12/31/2020.	Redemption 100.0000.....	.....	10,417	10,417	10,287	10,307	.....	109	.....	109	.....	10,417	.....	.....	.....0	420	12/13/2023.	
88870P	A* 7	Tivo Co (Project Timberwolf) 1st Lien Te.....		..	06/01/2020.	Redemption 100.0000.....	.....	5,000,000	5,000,000	4,900,000	4,902,634	.....	97,366	.....	97,366	.....	5,000,000	.....	.....	.....0	306,325	11/22/2024.	
88870T	AG 3	Tivity Health Inc Term Ln B Nt 1.....		..	12/09/2020.	Redemption 100.0000.....	.....	2,488,093	2,488,093	2,425,891	2,430,406	.....	57,687	.....	57,687	.....	2,488,093	.....	.....	.....0	135,834	03/08/2026.	
90347B	AH 1	Axalta Coating Systems New Term Ln B Nt.....		..	12/31/2020.	Redemption 100.0000.....	.....	1,451,541	1,451,541	1,455,069	1,453,620	.....	(2,079)	.....	(2,079)	.....	1,451,541	.....	.....	.....0	4,317	06/01/2024.	
90372@	AC 3	US Radiology Specialists Inc Delayed Dra.....		..	01/01/2020.	Tax Free Exchange.....	.....	416,604	418,614	416,521	416,605	.....	(1)	.....	(1)	.....	416,604	.....	.....	.....0	(2,241)	01/01/2024.	
90372@	AC 3	US Radiology Specialists Inc Delayed Dra.....		..	12/15/2020.	Redemption 100.0000.....	.....	1,983,444	1,983,444	1,963,609	1,964,648	.....	18,796	.....	18,796	.....	1,983,444	.....	.....	.....0	124,907	01/01/2024.	
68371Y	AJ 2	Open Text Corp Term Ln Nt 1.....		A	12/31/2020.	Redemption 100.0000.....	.....	52,431	52,431	52,600	52,585	.....	(154)	.....	(154)	.....	52,431	.....	.....	.....0	872	05/30/2025.	
8299999.	Total - Bonds - Unaffiliated Bank Loans.....		.....	.....	.....	.....	34,019,660	34,022,092	33,819,293	33,817,050	0	202,606	0	202,606	0	34,019,660	0	0	0	799,494	XXX		
8399997.	Total - Bonds - Part 4.....		.....	.....	.....	.....	1,393,094,143	1,396,424,642	1,401,091,260	1,413,696,384	0	(5,166,449)	25,150,392	(30,316,841)	(729,842)	1,384,220,878	1,571,172	(8,150,569)	(6,579,397)	55,184,849	XXX		
8399998.	Total - Bonds - Summary Item from Part 5.....		.....	.....	.....	.....	309,047,609	314,075,719	317,573,418	.....	(2,035,919)	6,208,403	(8,244,322)	.....	309,343,436	14,339	(822,003)	(807,664)	7,423,879	XXX			
8399999.	Total - Bonds.....						1,702,141,752	1,710,500,361	1,718,664,678	1,718,664,678	1,413,696,384	0	(7,202,368)	31,358,795	(38,561,163)	(729,842)	1,693,564,314	1,585,511	(8,972,572)	(7,387,061)	62,608,728	XXX	
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred																							
23281#	12 4	Cyprium Parallel Invs V LP Pfrd Units.....		..	10/15/2020.	Redemption 100.0000.....		332,910		33,291	33,291				0		33,291			0	772	XXX	
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred.....		.....	.....	.....	.....	33,291	XXX	33,291	33,291	0	0	0	0	0	33,291	0	0	0	772	XXX		
8999997.	Total - Preferred Stocks - Part 4.....		.....	.....	.....	.....	33,291	XXX	33,291	33,291	0	0	0	0	0	33,291	0	0	0	772	XXX		
8999998.	Total - Preferred Stocks - Summary Item from Part 5.....		.....	.....	.....	.....	40,600	XXX	40,600	.....	.....	.....	.....	.....	0	40,600	.....	.....	.....	440	XXX		
8999999.	Total - Preferred Stocks.....		.....	.....	.....	.....	73,891	XXX	73,891	33,291	0	0	0	0	0	73,891	0	0	0	1,212	XXX		
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																							
88642R	10 9	Tidewater Inc Com.....		..	12/23/2020.	TJM Capital.....		142,968,000		1,326,378	XXX	794,902	2,756,423	34,440		1,995,961	(1,961,521)	794,902		531,476	531,476		XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....		.....	.....	.....	.....	1,326,378	XXX	794,902	2,756,423	34,440	0	1,995,961	(1,961,521)	0	794,902	0	531,476	531,476	0	XXX		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
9799997.	Total - Common Stocks - Part 4.....					1,326,378	XXX	794,902	2,756,423	34,440	0	..1,995,961	(1,961,521)	0	794,902	0	531,476	531,476	0	XXX
9799999.	Total - Common Stocks.....					1,326,378	XXX	794,902	2,756,423	34,440	0	..1,995,961	(1,961,521)	0	794,902	0	531,476	531,476	0	XXX
9899999.	Total - Preferred and Common Stocks.....					1,400,269	XXX	868,793	2,789,714	34,440	0	..1,995,961	(1,961,521)	0	868,793	0	531,476	531,476	1,212	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					.1,703,542,021	XXX	.1,719,533,471	1,416,486,098	34,440	...(7,202,368)	33,354,756	(40,522,684)	(729,842)	1,694,433,107	..1,585,511	.(8,441,096)	...(6,855,585)	62,609,940	XXX

SCHEDULE D - PART 5

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

1	2			3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
													12	13	14	15	16						
CUSIP Identification	Description			F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
Bonds - U.S. Special Revenue and Special Assessment																							
3132DV	4J	1	FHLMC Pool #SD8025	3.500%	11/25/49	..	01/27/2020	JP Morgan Securities LLC.....	12/01/2020	Paydown.....	43,755,954	45,175,594	43,755,954	43,755,954		...(1,419,640)		(1,419,640)			0	806,851	...100,306
3132DV	7C	3	FHLMC Pool #SD8091	2.500%	09/25/50	..	09/10/2020	Bank of America BISD Dealer.....	12/01/2020	Paydown.....	520,705	547,737	520,705	520,705		(27,032)		(27,032)			0	2,298	362
31418D	SJ	2	FNMA Pool #MA4120	2.500%	09/25/50	..	08/13/2020	Morgan Stanley & Co LLC.....	12/01/2020	Paydown.....	978,709	1,030,397	978,709	978,709		(51,688)		(51,688)			0	5,792	1,087
Total - Bonds - U.S. Special Revenue and Special Assessments									45,255,368	46,753,728	45,255,368	45,255,368	0	...(1,498,360)	0	(1,498,360)	0	0	0	0	814,941	...101,755	
Bonds - Industrial and Miscellaneous																							
00176@	AA	4	AMF Florence LLC Sr Sec Nt.....	..	11/04/2020	MUFG Securities Inc.....	12/31/2020	Redemption 100.0000.....	88,374	88,374	88,374	88,374	.....	.....	.....	.....0	.....	.....	.....	.....0	449	8,912	
00287Y	BL	2	Abbvie Inc Sr Nt 2.300% 11/21/22.....	..	07/21/2020	BNP Paribas Securities Corp.....	11/19/2020	Tax Free Exchange.....	2,250,000	2,336,107	2,324,267	2,324,267	.....	.....(11,840)	.....	.....(11,840)	.....	.....	.....	.....0	25,588	8,912	
00287Y	CJ	6	Abbvie Inc Sr Nt 3.850% 06/15/24.....	..	05/14/2020	Tax Free Exchange.....	11/19/2020	Tax Free Exchange.....	5,000,000	5,053,511	5,046,864	5,046,864	.....	.....(6,647)	.....	.....(6,647)	.....	.....	.....	.....0	178,597	79,674	
00287Y	CN	7	Abbvie Inc Sr Nt 4.750% 03/15/45.....	..	05/14/2020	Tax Free Exchange.....	11/19/2020	Tax Free Exchange.....	10,000,000	10,156,250	10,155,017	10,155,017	.....	.....(1,233)	.....	.....(1,233)	.....	.....	.....	.....0	321,944	77,847	
00287Y	DC	0	Abbvie Inc Sr Nt 3.800% 03/15/25.....	..	05/14/2020	Tax Free Exchange.....	11/19/2020	Tax Free Exchange.....	18,000,000	18,017,680	18,016,385	18,016,385	.....	.....(1,295)	.....	.....(1,295)	.....	.....	.....	.....0	463,600	112,100	
02379D	AA	8	American Airlines Inc Secured Ser B.....	..	02/05/2020	Robert W Baird & Co Inc.....	08/15/2020	Redemption 100.0000.....	240,283	247,264	240,283	240,283	.....	.....(6,980)	.....	.....(6,980)	.....	.....	.....	.....0	7,208	4,420	
03066E	AB	0	AmeriCredit Automobile Rec Tr LBASS Ser	..	07/14/2020	Deutsche Bank Capital.....	12/18/2020	Paydown.....	129,953	129,948	129,953	129,953	.....	.....5	.....	.....5	.....	.....	.....	.....0	316	.....	
03464R	AA	1	Angel Oak Mortgage Trust RMBS Series 202	..	06/23/2020	Morgan Stanley & Co LLC.....	12/01/2020	Paydown.....	410,801	416,065	410,801	410,801	.....	.....(5,263)	.....	.....(5,263)	.....	.....	.....	.....0	2,982	675	
05453G	AA	3	Axalta Coating Systems Sr Nt.....	..	03/06/2020	Various.....	11/25/2020	Call 102.4380.....	1,692,000	1,715,265	1,733,251	1,708,759	.....	.....(6,506)	.....	.....(6,506)	.....	.....(16,759)	(16,759)	105,406	5,728		
05522R	CX	4	Bank of America Credit Card Tr LBASS Ser	..	03/26/2020	JP Morgan Securities LLC.....	08/15/2020	Paydown.....	714,200	710,378	714,200	714,200	.....	.....3,822	.....	.....3,822	.....	.....	.....	.....0	5,476	548	
05604F	AA	3	Bway Mortgage Trust CMBS Ser 2013-1515 C	..	07/29/2020	Credit Suisse Securities LLC.....	12/01/2020	Paydown.....	100,516	104,207	100,516	100,516	.....	.....(3,691)	.....	.....(3,691)	.....	.....	.....	.....0	713	235	
06541T	AY	5	BANK CMBS Ser 2020-BN29 CI A1.....	..	11/20/2020	Morgan Stanley & Co LLC.....	12/01/2020	Paydown.....	8,188	8,188	8,188	8,188	.....	.....	.....	.....0	.....	.....	.....	.....0	4	4	
08162W	AY	2	Benchmark Mtg Tr CMBS Ser 2020-B19 CI A1	..	09/21/2020	Citigroup.....	12/01/2020	Paydown.....	7,461	7,461	7,461	7,461	.....	.....	.....	.....0	.....	.....	.....	.....0	8	4	
08163A	AA	1	Benchmark Mtg Tr CMBS Ser 2020-B18 CI A1	..	07/23/2020	Deutsche Bank Capital.....	12/01/2020	Paydown.....	18,878	18,878	18,878	18,878	.....	.....	.....	.....0	.....	.....	.....	.....0	47	14	
12596M	AA	4	Credit Suisse Mortgage Trust RMBS Ser 20	..	01/09/2020	Credit Suisse Securities LLC.....	12/01/2020	Paydown.....	2,744,504	2,853,963	2,744,504	2,744,504	.....	.....(109,459)	.....	.....(109,459)	.....	.....	.....	.....0	52,252	3,339	
12726@	AA	4	CTL Cap Tr 2019-23 Tr NYU-London.....	..	04/24/2020	CTL Securities LLC.....	12/15/2020	Redemption 100.0000.....	1,074,737	1,074,737	1,074,737	1,074,737	.....	.....	.....	.....0	.....	.....	.....	.....0	12,171	.....	
14041N	FN	6	Capital One Multi Asset ExecTr LBASS Ser	..	04/07/2020	Barclays Capital Inc.....	09/15/2020	Paydown.....	271,189	271,581	271,189	271,189	.....	.....(392)	.....	.....(392)	.....	.....	.....	.....0	2,698	360	
14448C	AA	2	Carrier Global Corp Sr Nt.....	..	02/18/2020	Various.....	12/10/2020	Tax Free Exchange.....	37,000,000	37,112,702	37,104,473	37,104,473	.....	.....(8,229)	.....	.....(8,229)	.....	.....	.....	.....0	791,724	.....	
14448C	AB	0	Carrier Global Corp Sr Nt.....	..	02/14/2020	Goldman Sachs & Company.....	12/10/2020	Tax Free Exchange.....	12,750,000	12,811,990	12,810,624	12,810,624	.....	.....(1,366)	.....	.....(1,366)	.....	.....	.....	.....0	338,474	.....	
14448C	AC	8	Carrier Global Corp Sr Nt.....	..	02/14/2020	Goldman Sachs & Company.....	12/10/2020	Tax Free Exchange.....	21,250,000	21,330,398	21,329,984	21,329,984	.....	.....(414)	.....	.....(414)	.....	.....	.....	.....0	597,533	.....	
14448C	AH	7	Carrier Global Corp Sr Nt.....	..	02/14/2020	JP Morgan Securities LLC.....	12/10/2020	Tax Free Exchange.....	8,250,000	8,269,975	8,267,821	8,267,821	.....	.....(2,154)	.....	.....(2,154)	.....	.....	.....	.....0	161,681	.....	
14888@	AA	4	Catalyst Old River Hydro Sr Sec Nt.....	..	11/02/2020	Barclays Capital Inc.....	12/31/2020	Redemption 100.0000.....	139,375	139,375	139,375	139,375	.....	.....	.....	.....0	.....	.....	.....	.....0	898	.....	
17305E	GG	4	Citibank Cr Card Issuance Tr LBASS Ser 2	..	04/07/2020	Barclays Capital Inc.....	08/07/2020	Call 100.0000.....	327,819	327,870	327,819	327,819	.....	.....(51)	.....	.....(51)	.....	.....	.....	.....0	3,049	1,050	
17326Q	AA	1	Citigroup Mortgage Ln Trust Inc RMBS Ser	..	03/04/2020	Barclays Capital Inc.....	12/01/2020	Paydown.....	501,591	524,908	501,591	501,591	.....	.....(23,316)	.....	.....(23,316)	.....	.....	.....	.....0	6,847	209	
22534D	AA	8	Credit Accept Auto Loan Tr LBASS Ser 201	..	08/25/2020	Credit Suisse Securities LLC.....	12/15/2020	Paydown.....	400,131	406,524	400,131	400,131	.....	.....(6,393)	.....	.....(6,393)	.....	.....	.....	.....0	2,907	473	
233063	AC	0	Deutsche Bank Comm Mtg Trust CMBS Ser 20	..	08/20/2020	Deutsche Bank Capital.....	12/01/2020	Paydown.....	13,284	13,283	13,284	13,284	.....	.....	.....	.....0	.....	.....	.....	.....0	22	8	

SCHEDULE D - PART 5

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

1	2		3	4	5	6	7		8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
													12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser		Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
247361	ZV	3		03/04/2020	Morgan Stanley & Co LLC.....	12/10/2020	Redemption	100.0000.....	490,310	490,310	490,310	490,310	.....	.....	.....	.....0	.....	.....	.....	.....0	7,300	.....
247361	ZW	1		03/04/2020	Morgan Stanley & Co LLC.....	12/10/2020	Redemption	100.0000.....	510,528	510,528	510,528	510,528	.....	.....	.....	.....0	.....	.....	.....	.....0	9,501	.....
254683	CB	9		04/06/2020	Goldman Sachs & Company.....	08/15/2020	Paydown.....		3,894,833	3,897,267	3,894,833	3,894,833	.....	.....(2,434)	.....	.....(2,434)	.....	.....	.....	.....0	30,510	4,678
383909	AE	8		03/26/2020	JP Morgan Securities LLC.....	07/12/2020	Call	105.4151.....	1,000,000	1,003,125	1,054,151	1,002,555	.....	.....(570)	.....	.....(570)	.....	.....	.....(2,555)	(2,555)	94,155	25,483
502431	AH	2		05/05/2020	Tax Free Exchange.....	12/14/2020	Call	100.0000.....	10,000,000	9,987,456	10,000,000	9,997,390	.....	.....9,934	.....	.....9,934	.....	.....2,610	2,610	411,125	110,000	
55396#	AA	0		07/21/2020	CIBC World Markets Corp.....	12/31/2020	Redemption	100.0000.....	563,819	563,819	563,819	563,819	.....	.....	.....	.....0	.....	.....	.....	.....0	5,070	
59980Y	AB	1		03/02/2020	Various.....	12/01/2020	Paydown.....		2,227,516	2,344,248	2,227,516	2,227,516	.....	.....(116,732)	.....	.....(116,732)	.....	.....	.....	.....0	34,745	449
64830B	AQ	0		03/27/2020	Citigroup.....	12/01/2020	Paydown.....		107,006	101,121	107,006	107,006	.....	.....5,885	.....	.....5,885	.....	.....	.....	.....0	1,717	343
64830D	AB	9		02/28/2020	Wells Fargo Securities LLC.....	12/01/2020	Paydown.....		1,457,423	1,558,304	1,457,423	1,457,423	.....	.....(100,881)	.....	.....(100,881)	.....	.....	.....	.....0	26,507	344
68902V	AB	3		02/19/2020	Citigroup.....	09/08/2020	Tax Free Exchange.....		10,000,000	9,998,200	9,998,200	9,998,200	.....	.....	.....	.....0	.....	.....	.....	.....0	178,373	
68902V	AF	4		02/19/2020	Various.....	09/08/2020	Tax Free Exchange.....		31,000,000	30,999,982	30,999,871	30,999,871	.....	.....(111)	.....	.....(111)	.....	.....	.....	.....0	421,871	
714264	AD	0	D	07/31/2020	BNP Paribas Securities Corp.....	11/06/2020	Call	104.6980.....	1,800,000	1,899,414	1,884,564	1,881,862	.....	.....(17,552)	.....	.....(17,552)	.....	.....(81,862)	(81,862)	109,262	4,227	
717081	DS	9		07/20/2020	Barclays Capital Inc.....	11/28/2020	Call	113.6400.....	1,600,000	1,852,800	1,818,240	1,824,139	.....	.....(28,661)	.....	.....(28,661)	.....	.....(224,139)	(224,139)	291,964	41,244	
75513E	AT	8		08/05/2020	Us Bancorp Investments Inc.....	12/10/2020	Tax Free Exchange.....		1,100,000	1,146,453	1,138,946	1,138,946	.....	.....(7,507)	.....	.....(7,507)	.....	.....	.....	.....0	13,368	3,972
75513E	BC	4		08/05/2020	Us Bancorp Investments Inc.....	12/10/2020	Tax Free Exchange.....		700,000	767,620	760,237	760,237	.....	.....(7,384)	.....	.....(7,384)	.....	.....	.....	.....0	12,590	3,741
75513E	BE	0		06/10/2020	Tax Free Exchange.....	12/10/2020	Tax Free Exchange.....		47,000,000	47,075,842	47,072,071	47,072,071	.....	.....(3,771)	.....	.....(3,771)	.....	.....	.....	.....0	1,210,903	388,403
75513E	BG	5		06/10/2020	Tax Free Exchange.....	12/10/2020	Tax Free Exchange.....		8,400,000	8,404,638	8,404,950	8,404,950	.....	.....312	.....	.....312	.....	.....	.....	.....0	238,525	55,825
760759	AM	2		08/06/2020	Morgan Stanley & Co LLC.....	12/09/2020	Call	110.4380.....	1,226,000	1,357,476	1,353,970	1,340,298	.....	.....(17,178)	.....	.....(17,178)	.....	.....(114,298)	(114,298)	160,970	13,750	
80285R	AB	4		07/14/2020	Wells Fargo Securities LLC.....	12/15/2020	Paydown.....		635,096	635,091	635,096	635,096	.....	.....5	.....	.....5	.....	.....	.....	.....0	1,424	
84859M	AA	5		02/10/2020	Robert W Baird & Co Inc.....	08/15/2020	Redemption	100.0000.....	1,757,578	1,792,676	1,757,578	1,757,578	.....	.....(35,099)	.....	.....(35,099)	.....	.....	.....	.....0	50,091	32,837
857477	BH	5		07/28/2020	Bank of America BISD Dealer.....	11/04/2020	Tax Free Exchange.....		5,250,000	5,453,282	5,420,991	5,420,991	.....	.....(32,291)	.....	.....(32,291)	.....	.....	.....	.....0	88,164	49,022
88167H	AB	2		07/30/2020	Deutsche Bank Capital.....	12/20/2020	Paydown.....		26,724	26,722	26,724	26,724	.....	.....2	.....	.....2	.....	.....	.....	.....0	55	
89173U	AA	5		10/05/2020	Goldman Sachs & Company.....	12/01/2020	Paydown.....		43,725	45,407	43,725	43,725	.....	.....(1,682)	.....	.....(1,682)	.....	.....	.....	.....0	148	20
89175V	AA	1		07/29/2020	Goldman Sachs & Company.....	12/01/2020	Paydown.....		541,172	578,018	541,172	541,172	.....	.....(36,846)	.....	.....(36,846)	.....	.....	.....	.....0	3,875	1,466
89178B	AA	2		09/10/2020	Barclays Capital Inc.....	12/01/2020	Paydown.....		25,134	26,721	25,134	25,134	.....	.....(1,587)	.....	.....(1,587)	.....	.....	.....	.....0	125	26
90945B	AA	2		06/19/2020	Wells Fargo Securities LLC.....	12/10/2020	Paydown.....		1,308,935	1,308,901	1,308,935	1,308,935	.....	.....34	.....	.....34	.....	.....	.....	.....0	2,528	
92837K	AA	9		07/24/2020	Nomura Securities Intl LLC.....	12/01/2020	Paydown.....		629,143	629,133	629,143	629,143	.....	.....9	.....	.....9	.....	.....	.....	.....0	2,779	783
95002X	BA	2		08/19/2020	Wells Fargo Comm Mtg Tr CMBS Ser 2020-C5.....	12/01/2020	Paydown.....		53,983	53,981	53,983	53,983	.....	.....1	.....	.....1	.....	.....	.....	.....0	103	34
96042P	AB	8		07/22/2020	Various.....	12/15/2020	Paydown.....		414,843	414,963	414,843	414,843	.....	.....(120)	.....	.....(120)	.....	.....	.....	.....0	1,803	10
E5311L	AB	7	B	03/27/2020	Direct.....	12/31/2020	Redemption	100.0000.....	208,643	194,305	208,643	208,643	.....	.....	.....	.....0	.....	.....14,339	.....	.....14,339	2,983	
G9420R	AA	4	D	02/26/2020	Valaris Plc Sr Nt 4.875% 06/01/22.....	09/23/2020	Jefferies & Company Inc.....		7,000,000	7,160,478	560,000	945,000	.....	.....(7,075)	6,208,403	(6,215,478)	.....	.....(385,000)	(385,000)	80,573		
3899999.	Total - Bonds - Industrial and Miscellaneous.....								264,355,698	266,425,163	259,342,572	259,638,399	0	(592,701)	6,208,403	(6,801,104)	0	14,339	(822,003)	(807,664)	6,495,128	1,112,830

SCHEDULE D - PART 5

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

1	2		3	4	5	6	7		8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
													12	13	14	15	16						
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser		Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
Bonds - Unaffiliated Bank Loans																							
000000	00	0		02/11/2020	US Radiology Specialists Inc Additional...	Direct.....			02/28/2020	Tax Free Exchange.....		501,464	491,435	491,538	491,538		103		103		0	1,514	
000000	00	0		03/26/2020	Sovos LLC Revolver Nt 1.....	Direct.....			09/30/2020	Redemption 100.0000.....		585,312	585,312	585,312	585,312				0		0	18,275	
000000	00	0		10/26/2020	Vistra Operations Co LLC Incremental Ter	Credit Suisse Securities LLC.....			12/31/2020	Redemption 100.0000.....		64,642	64,177	64,642	64,642		464		464		0	249	
					Tibco Software Inc New Term Ln B #3 Nt 1																		
000000	00	0		03/13/2020	JP Morgan Securities LLC.....	11/30/2020	Redemption	100.0000.....	50,000	50,000	50,000	50,000	.....	.....	.....	.....0	.....	.....	.....	.....0	1,169	.....	
000000	00	0		07/06/2020	First American Payment Sys Term Ln Nt 2	Tax Free Exchange.....			08/13/2020	Redemption 100.0000.....		3,886	3,848	3,886	3,886		38		38		0	22	
03539#	AA	8		12/29/2020	Ankura Consulting Group LLC 1st Lien Ter	Tax Free Exchange.....			12/31/2020	Redemption 100.0000.....		29,242	28,820	29,242	29,242		421		421		0	21	15
					Spectrum Auto (CC SAG Acq) 1st Lien Term																		
12731@	AA	7		10/02/2020	Direct.....	12/31/2020	Redemption	100.0000.....	12,500	12,188	12,500	12,500	.....	.....	.....	.....313	.....	.....313	.....	.....0	211	.....	
14173@	AA	8		05/14/2020	Direct.....	12/31/2020	Redemption	100.0000.....	14,415	14,054	14,415	14,415	.....	.....	.....	.....360	.....	.....360	.....	.....0	611	.....	
14852D	AC	5		03/04/2020	Various.....	12/31/2020	Redemption	100.0000.....	28,125	28,195	28,125	28,125	.....	.....	.....	.....(70)	.....	.....(70)	.....	.....0	817	.....	
28414B	AF	3		09/04/2020	Various.....	12/31/2020	Redemption	100.0000.....	168,297	169,106	168,297	168,297	.....	.....	.....	.....(809)	.....	.....(809)	.....	.....0	302	.....	
31850F	AW	2		04/09/2020	First American Payment Sys Term Ln Nt 1	Direct.....			12/30/2020	Redemption 100.0000.....		131,404	130,090	131,404	131,404		1,314		1,314		0	4,187	
31850F	AW	2		04/09/2020	First American Payment Sys Term Ln Nt 1	Direct.....			07/06/2020	Tax Free Exchange.....		3,886	3,847	3,848	3,848		1		1		0	61	
36198@	AA	2		06/01/2020	TPC Broadband Holdings Term Ln Nt 1....	Direct.....			12/31/2020	Redemption 100.0000.....		16,535	16,535	16,535	16,535				0		0	581	
					TPC Broadband Holdings Delayed Draw Term																		
36198@	AC	8		08/14/2020	Direct.....	12/31/2020	Redemption	100.0000.....	1,482	1,466	1,482	1,482	.....	.....	.....	.....17	.....	.....17	.....	.....0	65	.....	
					TPC Broadband Holdings Delayed Draw Term																		
36198@	AC	8		11/25/2020	Direct.....	12/31/2020	Tax Free Exchange.....		364,918	360,813	360,871	360,871	.....	.....	.....	.....58	.....	.....58	.....	.....0	2,737	.....	
					Harvest Hill Beverage Company New Term L																		
41755@	AA	7		08/28/2020	Direct.....	12/31/2020	Redemption	100.0000.....	166,650	162,484	166,650	166,650	.....	.....	.....	.....4,166	.....	.....4,166	.....	.....0	3,305	.....	
452526	A#	3		07/02/2020	Direct.....	12/31/2020	Redemption	100.0000.....	22,715	22,261	22,715	22,715	.....	.....	.....	.....454	.....	.....454	.....	.....0	579	.....	
45778E	AG	9		02/13/2020	Innophos Holdings Term Ln Nt 1.....	RBC Capital Markets LLC.....			12/31/2020	Redemption 100.0000.....		97,500	97,013	97,500	97,500		487		487		0	2,534	
552462	B#	9		04/30/2020	Direct.....	12/31/2020	Redemption	100.0000.....	958	948	958	958	.....	.....	.....	.....10	.....	.....10	.....	.....0	44	.....	
552462	B@	1		02/27/2020	Direct.....	12/31/2020	Redemption	100.0000.....	11,018	10,814	11,018	11,018	.....	.....	.....	.....204	.....	.....204	.....	.....0	467	.....	
					Pathway Partners Vet Mgmt LLC New DD Ter																		
70324#	AD	0		01/24/2020	Direct.....	01/31/2020	Tax Free Exchange.....		51,670	51,411	51,412	51,412	.....	.....	.....	.....1	.....	.....1	.....	.....0	124	.....	
					Pathway Partners Vet Mgmt LLC New DD Ter																		
70324#	AD	0		01/23/2020	Direct.....	01/31/2020	Tax Free Exchange.....		47,616	47,378	47,379	47,379	.....	.....	.....	.....1	.....	.....1	.....	.....0	130	.....	
					Pathway Partners Vet Mgmt LLC New DD Ter																		
70324#	AD	0		02/24/2020	Direct.....	02/28/2020	Tax Free Exchange.....		32,143	31,982	31,982	31,982	.....	.....	.....	.....0	.....	.....0	.....	.....0	22	.....	
					Pathway Partners Vet Mgmt LLC New DD Ter																		
70324#	AD	0		03/27/2020	Direct.....	03/31/2020	Redemption	100.0000.....	62,089	61,779	62,089	62,089	.....	.....	.....	.....310	.....	.....310	.....	.....0	120	.....	
					Pathway Partners Vet Mgmt LLC New DD Ter																		
70324#	AD	0		03/10/2020	Direct.....	03/31/2020	Redemption	100.0000.....	64,884	64,560	64,884	64,884	.....	.....	.....	.....324	.....	.....324	.....	.....0	208	.....	
					Pathway Partners Vet Mgmt LLC New DD Ter																		
70324#	AD	0		01/21/2020	Direct.....	01/31/2020	Tax Free Exchange.....		20,875	20,771	20,771	20,771	.....	.....	.....	.....0	.....	.....0	.....	.....0	71	.....	
					Pathway Partners Vet Mgmt LLC New DD Ter																		
70324#	AD	0		03/06/2020	Direct.....	03/31/2020	Redemption	100.0000.....	49,884	49,635	49,884	49,884	.....	.....	.....	.....249	.....	.....249	.....	.....0	191	.....	
					Pathway Partners Vet Mgmt LLC New DD Ter																		
70324#	AD	0		03/17/2020	Direct.....	03/31/2020	Redemption	100.0000.....	170,250	169,399	170,250	170,250	.....	.....	.....	.....851	.....	.....851	.....	.....0	387	.....	
					Pathway Partners Vet Mgmt LLC New DD Ter																		
70324#	AD	0		03/02/2020	Direct.....	03/31/2020	Redemption	100.0000.....	58,036	57,746	58,036	58,036	.....	.....	.....	.....290	.....	.....290	.....	.....0	284	.....	

SCHEDULE D - PART 5

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

1	2		3	4	5	6	7		8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
													12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser		Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter		..	03/13/2020	Direct.....	03/31/2020	Redemption	100.0000.....	35,625	35,447	35,625	35,625	.....	.....178	.....	.....178	.....	.....	.....	.....0	98	.....
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter		..	02/14/2020	Direct.....	02/28/2020	Tax Free Exchange.....	.....	.....43,304	43,087	43,088	43,088	.....	.....1	.....	.....1	.....	.....	.....	.....0	104	.....
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter		..	02/28/2020	Tax Free Exchange.....	03/31/2020	Redemption	100.0000.....	195,607	194,633	195,607	195,607	.....	.....975	.....	.....975	.....	.....	.....	.....0	1,894	163
83549# AA 8	Sonny's Enterprises LLC Term Ln Nt 1.....		..	08/07/2020	Direct.....	12/31/2020	Redemption	100.0000.....	9,909	9,710	9,909	9,909	.....	.....198	.....	.....198	.....	.....	.....	.....0	324	.....
88870T AF 5	Tivity Health Inc Term Ln A Nt 1.....		..	04/23/2020	Direct.....	12/09/2020	Redemption	100.0000.....	73,237	60,711	73,237	73,237	.....	.....12,526	.....	.....12,526	.....	.....	.....	.....0	1,923	.....
88870T AG 3	Tivity Health Inc Term Ln B Nt 1.....		..	05/06/2020	Direct.....	12/09/2020	Redemption	100.0000.....	138,501	119,734	138,501	138,501	.....	.....18,767	.....	.....18,767	.....	.....	.....	.....0	4,976	.....
90372@ AC 3	US Radiology Specialists Inc Delayed Dra		..	10/07/2020	Interest Capitalization.....	12/15/2020	Redemption	100.0000.....	11,920	11,920	11,920	11,920	.....	.....	.....	.....0	.....	.....	.....	.....0	145	.....
90372@ AC 3	US Radiology Specialists Inc Delayed Dra		..	01/01/2020	Tax Free Exchange.....	12/15/2020	Redemption	100.0000.....	418,614	416,604	418,614	418,614	.....	.....2,010	.....	.....2,010	.....	.....	.....	.....0	26,294	.....
90372A AE 8	US Radiology Specialists Inc Additional...		..	01/02/2020	Direct.....	12/15/2020	Redemption	100.0000.....	200,586	199,583	200,586	200,586	.....	.....1,003	.....	.....1,003	.....	.....	.....	.....0	12,532	.....
90372A AE 8	US Radiology Specialists Inc Additional...		..	10/07/2020	Interest Capitalization.....	12/15/2020	Redemption	100.0000.....	3,493	3,493	3,493	3,493	.....	.....	.....	.....0	.....	.....	.....	.....0	42	.....
90372A AE 8	US Radiology Specialists Inc Additional...		..	02/28/2020	Tax Free Exchange.....	12/15/2020	Redemption	100.0000.....	501,464	491,538	501,464	501,464	.....	.....9,927	.....	.....9,927	.....	.....	.....	.....0	26,190	.....
8299999.	Total - Bonds - Unaffiliated Bank Loans.....								4,464,653	4,394,527	4,449,669	4,449,669	0	55,142	0	55,142	0	0	0	0	113,810	178
8399998.	Total - Bonds.....								314,075,719	317,573,418	309,047,609	309,343,436	0	...(2,035,919)	..6,208,403	(8,244,322)	0	14,339	(822,003)	...(807,664)	..7,423,879	1,214,763
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred																						
23281# 12 4	Cyprium Parallel Invs V LP Pfrd Units.....		..	08/13/2020	Direct.....	10/15/2020	Redemption	100.0000.....	406.000	40,600	40,600	40,600	.....	.....	.....	.....0	.....	.....	.....	.....0	440	.....
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred.....								40,600	40,600	40,600	40,600	0	0	0	0	0	0	0	0	440	0
8999998.	Total - Preferred Stocks.....								40,600	40,600	40,600	40,600	0	0	0	0	0	0	0	0	440	0
9899999.	Total - Preferred and Common Stocks.....								40,600	40,600	40,600	40,600	0	0	0	0	0	0	0	0	440	0
9999999.	Total - Bonds, Preferred and Common Stocks.....								317,614,018	309,088,209	309,384,036	309,384,036	0	...(2,035,919)	..6,208,403	(8,244,322)	0	14,339	(822,003)	...(807,664)	..7,424,319	1,214,763

E15.3

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

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

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

NONE

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1		Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
		2	3					8	9	10	11			14	15	16	17	18	19	
Description		Code	F o r e i g n	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Parent, Subsidiaries and Affiliates - Other Short-Term Invested Assets																				
Nationwide Trust Co FSB Short Term Promi.....			..	03/26/2020.	Direct.....	03/25/2021.	115,000,000	.....	.....	.....	.....	.....115,000,000	115,000,000	17,827	.....	.....0.93	1.75	MON..	937,311	.....
Nationwide SBL LLC Short Term Promissory.....			..	03/04/2020.	Direct.....	03/03/2021.	71,000,000	.....	.....	.....	.....	.....71,000,000	71,000,000	80,200	.....	.....1.40	2.27	MON..	869,828	.....
Nationwide SBL LLC Short Term Promissory.....			..	09/24/2020.	Direct.....	03/03/2021.	10,000,000	.....	.....	.....	.....	.....10,000,000	10,000,000	3,107	.....	.....1.40	1.40	MON..	35,300	.....
Nationwide SBL LLC Short Term Promissory.....			..	12/09/2020.	Direct.....	03/03/2021.	9,000,000	.....	.....	.....	.....	.....9,000,000	9,000,000	8,038	.....	.....1.40	1.40	MON..	.....	.....
Nationwide SBL LLC Short Term Promissory.....			..	12/21/2020.	Direct.....	03/03/2021.	7,000,000	.....	.....	.....	.....	.....7,000,000	7,000,000	2,984	.....	.....1.40	1.40	MON..	.....	.....
Nationwide SBL LLC Short Term Promissory.....			..	12/30/2020.	Direct.....	03/03/2021.	8,000,000	.....	.....	.....	.....	.....8,000,000	8,000,000	620	.....	.....1.39	1.39	MON..	.....	.....
Nationwide SBL LLC Short Term Promissory.....			..	11/09/2020.	Direct.....	03/03/2021.	15,000,000	.....	.....	.....	.....	.....15,000,000	15,000,000	13,396	.....	.....1.40	1.38	MON..	17,249	.....
Nationwide SBL LLC Short Term Promissory.....			..	10/14/2020.	Direct.....	03/03/2021.	15,000,000	.....	.....	.....	.....	.....15,000,000	15,000,000	10,523	.....	.....1.40	1.40	MON..	35,364	.....
8599999. Parent, Subsidiaries and Affiliates - Other Short-Term Invested Assets.....			..				250,000,000	0	0	0	0	XXX.....	250,000,000	136,695	0	XXX	XXX	XXX	1,895,052	0
8699999. Total - Parent, Subsidiaries and Affiliates.....			..				250,000,000	0	0	0	0	XXX.....	250,000,000	136,695	0	XXX	XXX	XXX	1,895,052	0
9199999. Total - Short-Term Investments.....			..				250,000,000	0	0	0	0	XXX.....	250,000,000	136,695	0	XXX	XXX	XXX	1,895,052	0

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1B	1C	1D	1E	1F	1G
2A	2B	2C				
3A	3B	3C				
4A	4B	4C				
5A	5B	5C				
6						

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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.	01/10/2018	01/08/2021	16,483	6,342,352	384.78.....	149,172	.....	.....	.....563	.....	.....563	(154,730)	.....	.....	.....	.....	.....	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	.....	.....	.....622,507	.....	.....622,507	(418,005)	.....	.....	.....	.....	.....	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	.....	.....	.....194,784	.....	.....194,784	(588,719)	.....	.....	.....	.....	.....	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	.....	.....	.....170,867	.....	.....170,867	(447,392)	.....	.....	.....	.....	.....	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	.....	.....	.....681,727	.....	.....681,727	..(1,324,513)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/10/2018	01/08/2021	59	21,861	368.78.....	898	.....	.....	.....660	.....	.....660	(559)	.....	.....	.....	.....	.....	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	.....	.....	.....214,742	.....	.....214,742	(142,776)	.....	.....	.....	.....	.....	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	.....	.....	.....461,115	.....	.....461,115	(310,755)	.....	.....	.....	.....	.....	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	.....	.....	.....36,882	.....	.....36,882	21,787	.....	.....	.....	.....	.....	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	.....	.....	.....44,049	.....	.....44,049	20,764	.....	.....	.....	.....	.....	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	.....	.....	.....58,160	.....	.....58,160	27,847	.....	.....	.....	.....	.....	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	.....	.....	.....2,549	.....	.....2,549	1,508	.....	.....	.....	.....	.....	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	.....	.....	.....25,798	.....	.....25,798	12,778	.....	.....	.....	.....	.....	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	.....	.....	.....383,914	.....	.....383,914	184,329	.....	.....	.....	.....	.....	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	.....	.....	.....318,404	.....	.....318,404	175,156	.....	.....	.....	.....	.....	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	.....	.....	.....71,104	.....	.....71,104	40,060	.....	.....	.....	.....	.....	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	.....	.....	.....333,145	.....	.....333,145	185,140	.....	.....	.....	.....	.....	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	.....	.....	.....715,621	.....	.....715,621	382,977	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/17/2018	01/15/2021	1,234	356,456	288.75.....	11,642	.....	.....	.....30,984	.....	.....30,984	17,720	.....	.....	.....	.....	.....	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	.....	.....	.....80,278	.....	.....80,278	44,508	.....	.....	.....	.....	.....	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	.....	.....	.....50,013	.....	.....50,013	24,772	.....	.....	.....	.....	.....	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	.....	.....	.....15,166	.....	.....15,166	(14,964)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....72,976	.....	.....72,976	(84,834)	.....	.....	.....	.....	.....	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	.....	.....	.....97,130	.....	.....97,130	(98,998)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2018	01/22/2021	3,968	1,539,936	388.08.....	40,117	.....	.....	.....278	.....	.....278	(30,901)	.....	.....	.....	.....	.....	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	.....	.....	.....339	.....	.....339	(77,896)	.....	.....	.....	.....	.....	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	.....	.....	.....84,828	.....	.....84,828	(107,082)	.....	.....	.....	.....	.....	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	.....	.....	.....104,532	.....	.....104,532	(106,414)	.....	.....	.....	.....	.....	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	.....	.....	.....22,434	.....	.....22,434	(150,720)	.....	.....	.....	.....	.....	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	.....	.....	.....311,690	.....	.....311,690	(390,754)	.....	.....	.....	.....	.....	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	.....	.....	.....47,994	.....	.....47,994	(412,653)	.....	.....	.....	.....	.....	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	.....	.....	.....18,587	.....	.....18,587	(104,628)	.....	.....	.....	.....	.....	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	.....	.....	.....48,569	.....	.....48,569	(347,476)	.....	.....	.....	.....	.....	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	.....	.....	.....102,158	.....	.....102,158	(376,592)	.....	.....	.....	.....	.....	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	.....	.....	.....184,362	.....	.....184,362	(968,814)	.....	.....	.....	.....	.....	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	.....	.....	.....4,879	.....	.....4,879	(5,511)	.....	.....	.....	.....	.....	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	.....	.....	.....378,178	.....	.....378,178	(531,340)	.....	.....	.....	.....	.....	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	.....	.....	.....79,486	.....	.....79,486	(753,023)	.....	.....	.....	.....	.....	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	.....	.....	.....70,726	.....	.....70,726	(391,939)	.....	.....	.....	.....	.....	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	.....	.....	.....207,972	.....	.....207,972	..(1,196,405)	.....	.....	.....	.....	.....	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	.....	.....	.....2,811	.....	.....2,811	(4,229)	.....	.....	.....	.....	.....	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	.....	.....	.....68,689	.....	.....68,689	(101,572)	.....	.....	.....	.....	.....	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	.....	.....	.....921	.....	.....921	(89,790)	.....	.....	.....	.....	.....	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			168,355		168,355	(261,957)						03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
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	.....	.....454,870	.....	.....454,870	(169,558)	.....	.....	.....	.....	.....	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	.....	.....1,061,149	.....	.....1,061,149	(395,994)	.....	.....	.....	.....	.....	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	.....	.....733,307	.....	.....733,307	(515,005)	.....	.....	.....	.....	.....	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	.....	.....597,437	.....	.....597,437	(392,382)	.....	.....	.....	.....	.....	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	.....	.....1,847,873	.....	.....1,847,873	..(1,139,157)	.....	.....	.....	.....	.....	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	.....	.....13,233	.....	.....13,233	(5,175)	.....	.....	.....	.....	.....	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	.....	.....141,187	.....	.....141,187	(52,863)	.....	.....	.....	.....	.....	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	.....	.....68,238	.....	.....68,238	(120,410)	.....	.....	.....	.....	.....	03.....	
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/21/2018	02/02/2021	1,006	298,723	297.08.....	4,140	.....	.....16,862	.....	.....16,862	10,668	.....	.....	.....	.....	.....	03.....	
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/21/2018	02/02/2021	1,408	400,192	284.28.....	11,172	.....	.....41,624	.....	.....41,624	21,913	.....	.....	.....	.....	.....	03.....	
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/21/2018	02/02/2021	2,189	622,931	284.62.....	17,091	.....	.....63,969	.....	.....63,969	33,879	.....	.....	.....	.....	.....	03.....	
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/21/2018	02/02/2021	6,317	1,795,264	284.21.....	50,294	.....	.....187,212	.....	.....187,212	98,435	.....	.....	.....	.....	.....	03.....	
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/21/2018	02/02/2021	...11,459	3,341,350	291.59.....	63,285	.....	.....255,060	.....	.....255,060	151,156	.....	.....	.....	.....	.....	03.....	
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/21/2018	02/02/2021	6,647	1,950,171	293.4.....	33,388	.....	.....135,917	.....	.....135,917	82,551	.....	.....	.....	.....	.....	03.....	
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/21/2018	02/02/2021	...15,386	4,478,827	291.1.....	87,151	.....	.....350,002	.....	.....350,002	205,967	.....	.....	.....	.....	.....	03.....	
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/21/2018	02/19/2021	832	236,143	283.7.....	6,869	.....	.....25,093	.....	.....25,093	13,086	.....	.....	.....	.....	.....	03.....	
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/21/2018	02/19/2021	1,018	278,399	273.46.....	13,117	.....	.....41,115	.....	.....41,115	17,800	.....	.....	.....	.....	.....	03.....	
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/21/2018	02/19/2021	9,447	2,588,219	273.97.....	119,222	.....	.....376,708	.....	.....376,708	164,639	.....	.....	.....	.....	.....	03.....	
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/21/2018	02/19/2021	1,062	291,708	274.74.....	12,983	.....	.....41,521	.....	.....41,521	18,407	.....	.....	.....	.....	.....	03.....	
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/21/2018	02/19/2021	1,274	362,262	284.41.....	10,168	.....	.....37,494	.....	.....37,494	19,793	.....	.....	.....	.....	.....	03.....	
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/21/2018	02/19/2021	8,711	2,445,262	280.71.....	82,398	.....	.....288,650	.....	.....288,650	142,813	.....	.....	.....	.....	.....	03.....	
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/21/2018	02/19/2021	...3,699	1,016,358	274.75.....	45,214		144,623		144,623	64,127						03.....	

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

E18.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	02/19/2021	4,729	1,339,115	283.19.....	39,955	.....	.....	.....144,965	.....	.....144,965	74,936	.....	.....	.....	.....	.....	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	.....	.....	.....166,756	.....	.....166,756	83,826	.....	.....	.....	.....	.....	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	.....	.....	.....520,204	.....	.....520,204	253,365	.....	.....	.....	.....	.....	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	.....	.....	.....113,193	.....	.....113,193	57,325	.....	.....	.....	.....	.....	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	.....	.....	.....377,284	.....	.....377,284	185,462	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Cal 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	.....	.....	.....842,932	.....	.....842,932	(370,170)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Cal 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	.....	.....	.....735,321	.....	.....735,321	(588,763)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Cal 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	.....	.....	.....540,234	.....	.....540,234	(423,788)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Cal 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	.....	.....	.....2,107,223	.....	....2,107,223	..(1,566,307)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Cal 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	.....	.....	.....262,549	.....	.....262,549	(120,079)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Cal 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	.....	.....	.....539,740	.....	.....539,740	(237,780)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Cal 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	.....	.....	.....82,725	.....	.....82,725	(129,713)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Cal 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	.....	.....	.....897	.....	.....897	(724)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Cal 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	.....	.....	.....426	.....	.....426	(7,351)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Cal 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	.....	.....	.....373	.....	.....373	(2,450)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Cal 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	.....	.....	.....110,087	.....	.....110,087	(119,317)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Cal 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	.....	.....	.....1,293,782	.....	....1,293,782	(492,951)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Cal 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	.....	.....	.....755,162	.....	.....755,162	(487,651)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Cal 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	.....	.....	.....785,838	.....	.....785,838	(488,285)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Cal 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	.....	.....	.....2,360,391	.....	....2,360,391	..(1,359,224)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Cal 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	.....	.....	.....46,713	.....	.....46,713	(18,271)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Cal 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	.....	.....	.....407,560	.....	.....407,560	(146,492)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

E18.4

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/12/2018	03/09/2021	...26,944	9,634,236	357.56.....	409,285	.....	.....	.....602,251	.....	.....602,251	(221,818)	.....	.....	.....	.....	.....	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	.....	.....	.....128,826	.....	.....128,826	57,162	.....	.....	.....	.....	.....	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	.....	.....	.....266,215	.....	.....266,215	118,574	.....	.....	.....	.....	.....	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	.....	.....	.....269,024	.....	.....269,024	119,477	.....	.....	.....	.....	.....	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	.....	.....	.....140,944	.....	.....140,944	74,220	.....	.....	.....	.....	.....	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	.....	.....	.....815,247	.....	.....815,247	352,270	.....	.....	.....	.....	.....	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	.....	.....	.....881,379	.....	.....881,379	448,873	.....	.....	.....	.....	.....	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	.....	.....	.....573,095	.....	.....573,095	289,056	.....	.....	.....	.....	.....	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	.....	.....	.....1,873,296	.....	.....1,873,296	920,798	.....	.....	.....	.....	.....	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	.....	.....	.....103,783	.....	.....103,783	(117,865)	.....	.....	.....	.....	.....	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	.....	.....	.....1,403,747	.....	.....1,403,747	(545,857)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/22/2018	03/19/2021	...71,477	...26,170,559	366.14.....	768,377	.....	.....	.....998,003	.....	.....998,003	(652,349)	.....	.....	.....	.....	.....	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	.....	.....	.....626,063	.....	.....626,063	(394,604)	.....	.....	.....	.....	.....	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	.....	.....	.....2,388,610	.....	.....2,388,610	..(1,451,600)	.....	.....	.....	.....	.....	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	.....	.....	.....109,471	.....	.....109,471	(41,243)	.....	.....	.....	.....	.....	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	.....	.....	.....440,816	.....	.....440,816	(167,762)	.....	.....	.....	.....	.....	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	.....	.....	.....490,039	.....	.....490,039	(188,185)	.....	.....	.....	.....	.....	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	.....	.....	.....1,826,055	.....	.....1,826,055	(635,366)	.....	.....	.....	.....	.....	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	.....	.....	.....1,131,142	.....	.....1,131,142	(630,129)	.....	.....	.....	.....	.....	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	.....	.....	.....1,187,450	.....	.....1,187,450	(638,030)	.....	.....	.....	.....	.....	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	.....	.....	.....2,657,383	.....	.....2,657,383	..(1,390,577)	.....	.....	.....	.....	.....	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	.....	.....	.....173,272	.....	.....173,272	(60,384)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

E18.5

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....395,353	.....	.....395,353	(137,633)	.....	.....	.....	.....	.....	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	.....	.....	.....814,962	.....	.....814,962	(283,267)	.....	.....	.....	.....	.....	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	.....	.....	.....154,430	.....	.....154,430	(140,775)	.....	.....	.....	.....	.....	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	.....	.....	.....1,067,901	.....	.....1,067,901	(391,967)	.....	.....	.....	.....	.....	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	.....	.....	.....783,404	.....	.....783,404	(480,960)	.....	.....	.....	.....	.....	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	.....	.....	.....480,209	.....	.....480,209	(277,997)	.....	.....	.....	.....	.....	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	.....	.....	.....2,117,215	.....	.....2,117,215	..(1,198,950)	.....	.....	.....	.....	.....	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	.....	.....	.....156,757	.....	.....156,757	(59,360)	.....	.....	.....	.....	.....	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	.....	.....	.....447,477	.....	.....447,477	(163,801)	.....	.....	.....	.....	.....	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	.....	.....	.....803,452	.....	.....803,452	(300,250)	.....	.....	.....	.....	.....	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	.....	.....	.....121,179	.....	.....121,179	(119,437)	.....	.....	.....	.....	.....	03.....
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	.....	.....	.....438,430	.....	.....438,430	188,916	.....	.....	.....	.....	.....	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	.....	.....	.....308,799	.....	.....308,799	133,105	.....	.....	.....	.....	.....	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	.....	.....	.....841,260	.....	.....841,260	363,065	.....	.....	.....	.....	.....	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	.....	.....	.....52,753	.....	.....52,753	22,830	.....	.....	.....	.....	.....	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	.....	.....	.....3,052,986	.....	.....3,052,986	1,450,711	.....	.....	.....	.....	.....	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	.....	.....	.....1,715,081	.....	.....1,715,081	838,944	.....	.....	.....	.....	.....	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	.....	.....	.....1,257,519	.....	.....1,257,519	628,153	.....	.....	.....	.....	.....	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	.....	.....	.....248,597	.....	.....248,597	125,345	.....	.....	.....	.....	.....	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	.....	.....	.....601,540	.....	.....601,540	(246,882)	.....	.....	.....	.....	.....	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	.....	.....	.....1,085,331	.....	.....1,085,331	(445,954)	.....	.....	.....	.....	.....	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	.....	.....	.....216,648	.....	.....216,648	(241,642)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

E18.6

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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/02/2018	04/30/2021	...73,814	...26,537,530	359.52.....	1,062,180	.....	.....	.....1,512,530	.....	....1,512,530	(622,922)	.....	.....	.....	.....	.....	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	.....	.....	.....1,919,881	.....	....1,919,881	..(1,314,482)	.....	.....	.....	.....	.....	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	.....	.....	.....1,675,337	.....	....1,675,337	..(1,102,384)	.....	.....	.....	.....	.....	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	.....	.....	.....3,163,296	.....	....3,163,296	..(1,997,344)	.....	.....	.....	.....	.....	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	.....	.....	.....500,723	.....	....500,723	(201,542)	.....	.....	.....	.....	.....	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	.....	.....	.....1,825	.....	.....1,825	(1,675)	.....	.....	.....	.....	.....	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	.....	.....	.....907,678	.....	....907,678	(413,585)	.....	.....	.....	.....	.....	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	.....	.....	.....728,277	.....	....728,277	(559,109)	.....	.....	.....	.....	.....	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	.....	.....	.....563,050	.....	....563,050	(420,446)	.....	.....	.....	.....	.....	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	.....	.....	.....1,741,846	.....	....1,741,846	..(1,234,194)	.....	.....	.....	.....	.....	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	.....	.....	.....220,366	.....	....220,366	(100,836)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/14/2018	05/11/2021	26,925	9,721,181	361.05.....	419,488	.....	.....	.....512,996	.....	....512,996	(230,669)	.....	.....	.....	.....	.....	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	.....	.....	.....530,095	.....	....530,095	(237,929)	.....	.....	.....	.....	.....	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	.....	.....	.....107,308	.....	....107,308	(136,394)	.....	.....	.....	.....	.....	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	.....	.....	.....71,472	.....	....71,472	(105,298)	.....	.....	.....	.....	.....	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	.....	.....	.....1,042,951	.....	....1,042,951	(526,577)	.....	.....	.....	.....	.....	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	.....	.....	.....630,168	.....	....630,168	(557,895)	.....	.....	.....	.....	.....	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	.....	.....	.....899,026	.....	....899,026	(771,971)	.....	.....	.....	.....	.....	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	.....	.....	.....1,434,541	.....	....1,434,541	..(1,166,670)	.....	.....	.....	.....	.....	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	.....	.....	.....134,286	.....	....134,286	(67,673)	.....	.....	.....	.....	.....	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	.....	.....	.....214,091	.....	....214,091	(109,324)	.....	.....	.....	.....	.....	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	.....	.....	.....408,101	.....	....408,101	(207,215)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

E18.7

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/01/2018	05/28/2021	483	132,217	273.51.....	5,923	.....	.....	.....19,495	.....	.....19,495	8,407	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/01/2018	05/28/2021	6,304	1,726,929	273.96.....	75,807	.....	.....	.....251,372	.....	.....251,372	109,000	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/01/2018	05/28/2021	12,602	3,450,233	273.79.....	152,621	.....	.....	.....504,670	.....	.....504,670	218,379	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/01/2018	05/28/2021	9,198	2,607,378	283.46.....	72,589	.....	.....	.....279,469	.....	.....279,469	136,857	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/01/2018	05/28/2021	20,635	5,654,950	274.04.....	247,339	.....	.....	.....821,245	.....	.....821,245	345,724	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/01/2018	05/28/2021	21,813	6,154,796	282.16.....	182,936	.....	.....	.....691,066	.....	.....691,066	332,682	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/01/2018	05/28/2021	42,984	12,079,229	281.02.....	379,923	.....	.....	.....1,410,738	.....	....1,410,738	669,031	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/01/2018	05/28/2021	96,711	27,025,028	279.44.....	918,168	.....	.....	.....3,326,836	.....	....3,326,836	1,545,733	.....	.....	.....	.....	.....	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	.....	.....	.....685,383	.....	....685,383	(339,496)	.....	.....	.....	.....	.....	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	.....	.....	.....800,625	.....	....800,625	(672,287)	.....	.....	.....	.....	.....	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	.....	.....	.....681,810	.....	....681,810	(546,905)	.....	.....	.....	.....	.....	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	.....	.....	.....1,524,127	.....	....1,524,127	..(1,187,897)	.....	.....	.....	.....	.....	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	.....	.....	.....237,163	.....	....237,163	(116,621)	.....	.....	.....	.....	.....	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	.....	.....	.....363,864	.....	....363,864	(177,626)	.....	.....	.....	.....	.....	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	.....	.....	.....644,047	.....	....644,047	(318,632)	.....	.....	.....	.....	.....	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	.....	.....	.....117,447	.....	....117,447	(161,185)	.....	.....	.....	.....	.....	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	.....	.....	.....70,408	.....	....70,408	(100,238)	.....	.....	.....	.....	.....	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	.....	.....	.....743,268	.....	....743,268	(382,107)	.....	.....	.....	.....	.....	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	.....	.....	.....588,138	.....	....588,138	(512,681)	.....	.....	.....	.....	.....	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	.....	.....	.....415,666	.....	....415,666	(349,217)	.....	.....	.....	.....	.....	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	.....	.....	.....1,520,742	.....	....1,520,742	..(1,236,206)	.....	.....	.....	.....	.....	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	.....	.....	.....203,091	.....	....203,091	(104,406)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

E18.8

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....250,436	.....	.....250,436	(129,460)	.....	.....	.....	.....	.....	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	.....	.....	.....309,731	.....	.....309,731	(159,328)	.....	.....	.....	.....	.....	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	.....	.....	.....1,062	.....	.....1,062	(1,032)	.....	.....	.....	.....	.....	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	.....	.....	.....789,554	.....	.....789,554	(408,595)	.....	.....	.....	.....	.....	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	.....	.....	.....808,462	.....	.....808,462	(705,131)	.....	.....	.....	.....	.....	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	.....	.....	.....619,739	.....	.....619,739	(527,293)	.....	.....	.....	.....	.....	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	.....	.....	.....1,324,781	.....	.....1,324,781	..(1,084,429)	.....	.....	.....	.....	.....	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	.....	.....	.....117,918	.....	.....117,918	(62,372)	.....	.....	.....	.....	.....	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	.....	.....	.....208,209	.....	.....208,209	(109,662)	.....	.....	.....	.....	.....	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	.....	.....	.....262,150	.....	.....262,150	(135,582)	.....	.....	.....	.....	.....	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	.....	.....	.....47,559	.....	.....47,559	(67,002)	.....	.....	.....	.....	.....	03.....
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	.....	.....	.....63,305	.....	.....63,305	27,487	.....	.....	.....	.....	.....	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	.....	.....	.....453,691	.....	.....453,691	199,176	.....	.....	.....	.....	.....	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	.....	.....	.....350,560	.....	.....350,560	152,903	.....	.....	.....	.....	.....	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	.....	.....	.....560,758	.....	.....560,758	290,195	.....	.....	.....	.....	.....	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	.....	.....	.....1,405,734	.....	.....1,405,734	598,656	.....	.....	.....	.....	.....	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	.....	.....	.....1,348,915	.....	.....1,348,915	631,850	.....	.....	.....	.....	.....	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	.....	.....	.....1,376,616	.....	.....1,376,616	677,160	.....	.....	.....	.....	.....	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	.....	.....	.....4,114,293	.....	.....4,114,293	1,944,099	.....	.....	.....	.....	.....	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	.....	.....	.....874,982	.....	.....874,982	(425,898)	.....	.....	.....	.....	.....	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	.....	.....	.....943,405	.....	.....943,405	(755,575)	.....	.....	.....	.....	.....	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	.....	.....	.....903,819	.....	.....903,819	(705,948)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....1,398,595	.....	....1,398,595	..(1,046,434)	.....	.....	.....	.....	.....	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	.....	.....	.....225,852	.....	....225,852	(111,418)	.....	.....	.....	.....	.....	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	.....	.....	.....341,921	.....	....341,921	(165,563)	.....	.....	.....	.....	.....	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	.....	.....	.....289,740	.....	....289,740	(143,270)	.....	.....	.....	.....	.....	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	.....	.....	.....102,995	.....	....102,995	(127,684)	.....	.....	.....	.....	.....	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	.....	.....	.....104,667	.....	....104,667	(132,091)	.....	.....	.....	.....	.....	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	.....	.....	.....908,774	.....	....908,774	(454,911)	.....	.....	.....	.....	.....	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	.....	.....	.....931,023	.....	....931,023	(762,039)	.....	.....	.....	.....	.....	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	.....	.....	.....953,604	.....	....953,604	(747,701)	.....	.....	.....	.....	.....	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	.....	.....	.....1,808,994	.....	....1,808,994	..(1,383,492)	.....	.....	.....	.....	.....	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	.....	.....	.....129,108	.....	....129,108	(65,305)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/18/2018	07/16/2021	14,765	5,367,843	363.56.....	216,450	.....	.....	.....252,550	.....	....252,550	(127,006)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/18/2018	07/16/2021	27,688	10,069,200	363.67.....	404,518	.....	.....	.....470,919	.....	....470,919	(238,332)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/31/2018	07/30/2021	12,446	4,693,311	377.08.....	109,653	.....	.....	.....90,219	.....	....90,219	(105,443)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/31/2018	07/30/2021	63,470	23,014,197	362.6.....	900,004	.....	.....	.....1,145,252	.....	....1,145,252	(540,122)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/31/2018	07/30/2021	56,985	21,107,396	370.4.....	630,259	.....	.....	.....663,744	.....	....663,744	(497,886)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/31/2018	07/30/2021	53,722	19,868,033	369.83.....	605,448	.....	.....	.....648,643	.....	....648,643	(469,365)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/31/2018	07/30/2021	..111,143	41,074,096	369.56.....	1,263,699	.....	.....	.....1,364,683	.....	....1,364,683	(970,919)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/31/2018	07/30/2021	14,101	5,118,572	363.....	197,552	.....	.....	.....249,450	.....	....249,450	(120,289)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/31/2018	07/30/2021	25,679	9,306,699	362.42.....	366,187	.....	.....	.....467,462	.....	....467,462	(218,281)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/31/2018	07/30/2021	30,374	11,007,964	362.42.....	433,126	.....	.....	.....552,914	.....	....552,914	(258,183)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	07/31/2018	07/30/2021	13,131	3,644,342	277.54.....	190,894			476,599		476,599	223,283						03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/31/2018	07/30/2021	936	268,385	286.85.....	9,325	.....	.....	.....25,283	.....	.....25,283	13,218	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/31/2018	07/30/2021	10,068	2,804,665	278.57.....	140,712	.....	.....	.....355,074	.....	.....355,074	164,838	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/31/2018	07/30/2021	21,711	6,034,620	277.95.....	310,741	.....	.....	.....779,138	.....	.....779,138	358,291	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/31/2018	07/30/2021	11,078	3,192,490	288.18.....	104,202	.....	.....	.....284,795	.....	.....284,795	151,429	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/31/2018	07/30/2021	29,233	8,116,696	277.66.....	423,041	.....	.....	.....1,057,520	.....	.....1,057,520	478,298	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/31/2018	07/30/2021	730	210,129	287.99.....	6,920	.....	.....	.....18,894	.....	.....18,894	10,023	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/31/2018	07/30/2021	2,488	701,969	282.11.....	30,237	.....	.....	.....78,965	.....	.....78,965	38,673	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/31/2018	07/30/2021	48,979	13,905,121	283.9.....	553,075	.....	.....	.....1,466,999	.....	.....1,466,999	737,091	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/31/2018	07/30/2021	37,133	10,524,232	283.42.....	427,716	.....	.....	.....1,129,936	.....	....1,129,936	558,428	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/31/2018	07/30/2021	98,805	28,009,341	283.48.....	1,135,273	.....	.....	.....3,000,690	.....	....3,000,690	1,482,603	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/02/2018	07/30/2021	1,476	385,673	261.34.....	13,237	.....	.....	.....24,210	.....	.....24,210	(5,121)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/02/2018	07/30/2021	75,419	19,752,233	261.9.....	659,916	.....	.....	.....1,197,708	.....	....1,197,708	(265,785)	.....	.....	.....	.....	.....	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	.....	.....	.....94,698	.....	.....94,698	(70,222)	.....	.....	.....	.....	.....	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	.....	.....	.....2,190,262	.....	....2,190,262	(481,461)	.....	.....	.....	.....	.....	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	.....	.....	.....109,559	.....	.....109,559	(60,096)	.....	.....	.....	.....	.....	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	.....	.....	.....222,368	.....	.....222,368	(99,113)	.....	.....	.....	.....	.....	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	.....	.....	.....1,372,060	.....	....1,372,060	(511,374)	.....	.....	.....	.....	.....	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	.....	.....	.....932,145	.....	.....932,145	(402,683)	.....	.....	.....	.....	.....	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	.....	.....	.....722,200	.....	.....722,200	(489,263)	.....	.....	.....	.....	.....	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	.....	.....	.....743,488	.....	.....743,488	(484,009)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/13/2018	08/10/2021	..133,630	49,194,692	368.14.....	1,682,407	.....	.....	.....1,801,962	.....	....1,801,962	..(1,158,389)	.....	.....	.....	.....	.....	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			184,354		184,354	(80,745)						03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....305,545	.....	.....305,545	(133,967)	.....	.....	.....	.....	.....	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	.....	.....	.....480,397	.....	.....480,397	(210,520)	.....	.....	.....	.....	.....	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	.....	.....	.....101,186	.....	.....101,186	(107,317)	.....	.....	.....	.....	.....	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	.....	.....	.....3,324	.....	.....3,324	(595)	.....	.....	.....	.....	.....	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	.....	.....	.....1,439,175	.....	.....1,439,175	(256,323)	.....	.....	.....	.....	.....	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	.....	.....	.....145,865	.....	.....145,865	(73,872)	.....	.....	.....	.....	.....	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	.....	.....	.....2,368,535	.....	.....2,368,535	(423,187)	.....	.....	.....	.....	.....	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	.....	.....	.....372,555	.....	.....372,555	(148,267)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/22/2018	08/20/2021	16,997	4,531,973	266.64.....	132,573	.....	.....	.....199,780	.....	.....199,780	(66,689)	.....	.....	.....	.....	.....	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	.....	.....	.....1,777,487	.....	.....1,777,487	(493,613)	.....	.....	.....	.....	.....	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	.....	.....	.....708,595	.....	.....708,595	(350,773)	.....	.....	.....	.....	.....	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	1,670	629,294	376.73.....	16,487	.....	.....	.....12,899	.....	.....12,899	(13,973)	.....	.....	.....	.....	.....	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	.....	.....	.....962,944	.....	.....962,944	(751,977)	.....	.....	.....	.....	.....	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	.....	.....	.....563,638	.....	.....563,638	(431,846)	.....	.....	.....	.....	.....	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	.....	.....	.....1,343,293	.....	.....1,343,293	(989,745)	.....	.....	.....	.....	.....	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	.....	.....	.....270,687	.....	.....270,687	(136,824)	.....	.....	.....	.....	.....	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	.....	.....	.....336,697	.....	.....336,697	(165,854)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/23/2018	08/20/2021	17,256	6,279,180	363.89.....	256,938	.....	.....	.....294,382	.....	.....294,382	(146,769)	.....	.....	.....	.....	.....	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	.....	.....	.....108,544	.....	.....108,544	(125,739)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/31/2018	08/30/2021	142	42,218	298.19.....	1,110	.....	.....	.....2,304	.....	.....2,304	1,334	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/31/2018	08/30/2021	9,462	2,690,250	284.32.....	132,455	.....	.....	.....279,562	.....	.....279,562	140,641	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/31/2018	08/30/2021	11,648	3,302,981	283.56.....	167,821			352,938		352,938	175,706						03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....25,670	.....	.....25,670	14,716	.....	.....	.....	.....	.....	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	.....	.....	.....3,655	.....	.....3,655	2,014	.....	.....	.....	.....	.....	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	.....	.....	.....598,577	.....	.....598,577	302,847	.....	.....	.....	.....	.....	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	.....	.....	.....158,239	.....	.....158,239	85,262	.....	.....	.....	.....	.....	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	.....	.....	.....163,159	.....	.....163,159	92,554	.....	.....	.....	.....	.....	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	.....	.....	.....764,957	.....	.....764,957	380,667	.....	.....	.....	.....	.....	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	.....	.....	.....1,302,577	.....	.....1,302,577	696,857	.....	.....	.....	.....	.....	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	.....	.....	.....1,203,428	.....	.....1,203,428	643,671	.....	.....	.....	.....	.....	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	.....	.....	.....3,411,565	.....	.....3,411,565	1,829,028	.....	.....	.....	.....	.....	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	.....	.....	.....18,675	.....	.....18,675	9,189	.....	.....	.....	.....	.....	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	.....	.....	.....95,751	.....	.....95,751	(113,146)	.....	.....	.....	.....	.....	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	.....	.....	.....626,965	.....	.....626,965	(315,432)	.....	.....	.....	.....	.....	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	.....	.....	.....4,709	.....	.....4,709	(5,169)	.....	.....	.....	.....	.....	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	.....	.....	.....636,145	.....	.....636,145	(499,238)	.....	.....	.....	.....	.....	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	.....	.....	.....745,678	.....	.....745,678	(566,550)	.....	.....	.....	.....	.....	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	.....	.....	.....1,441,242	.....	.....1,441,242	(1,071,126)	.....	.....	.....	.....	.....	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	.....	.....	.....175,421	.....	.....175,421	(87,074)	.....	.....	.....	.....	.....	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	.....	.....	.....277,045	.....	.....277,045	(139,610)	.....	.....	.....	.....	.....	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	.....	.....	.....482,050	.....	.....482,050	(241,739)	.....	.....	.....	.....	.....	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	.....	.....	.....18,300	.....	.....18,300	(3,760)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/05/2018	09/03/2021	...67,645	17,654,567	260.99.....	656,829	.....	.....	.....1,138,553	.....	.....1,138,553	(231,117)	.....	.....	.....	.....	.....	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	.....	.....	.....85,771	.....	.....85,771	(49,938)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....1,823,167	.....	....1,823,167	(369,486)	.....	.....	.....	.....	.....	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	.....	.....	.....1,019,341	.....	....1,019,341	(463,548)	.....	.....	.....	.....	.....	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	.....	.....	.....151,282	.....	....151,282	(57,422)	.....	.....	.....	.....	.....	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	.....	.....	.....1,462,969	.....	....1,462,969	(463,827)	.....	.....	.....	.....	.....	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	.....	.....	.....5,120	.....	....5,120	(1,587)	.....	.....	.....	.....	.....	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	.....	.....	.....125,909	.....	....125,909	(119,378)	.....	.....	.....	.....	.....	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	.....	.....	.....670,707	.....	....670,707	(285,179)	.....	.....	.....	.....	.....	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	.....	.....	.....4,586	.....	....4,586	(3,842)	.....	.....	.....	.....	.....	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	.....	.....	.....1,271,269	.....	....1,271,269	(828,284)	.....	.....	.....	.....	.....	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	.....	.....	.....984,932	.....	....984,932	(628,097)	.....	.....	.....	.....	.....	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	.....	.....	.....1,838,152	.....	....1,838,152	..(1,144,218)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/20/2018	09/17/2021	14,613	5,284,248	361.62.....	227,374	.....	.....	.....280,664	.....	....280,664	(121,651)	.....	.....	.....	.....	.....	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	.....	.....	.....498,637	.....	....498,637	(216,019)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/20/2018	09/17/2021	28,292	10,225,516	361.43.....	442,767	.....	.....	.....548,105	.....	....548,105	(235,295)	.....	.....	.....	.....	.....	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	.....	.....	.....10,635	.....	....10,635	(2,167)	.....	.....	.....	.....	.....	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	.....	.....	.....1,692,002	.....	....1,692,002	(313,609)	.....	.....	.....	.....	.....	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	.....	.....	.....217,476	.....	....217,476	(114,967)	.....	.....	.....	.....	.....	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	.....	.....	.....3,082,195	.....	....3,082,195	(581,198)	.....	.....	.....	.....	.....	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	.....	.....	.....794,783	.....	....794,783	(310,120)	.....	.....	.....	.....	.....	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	.....	.....	.....382,909	.....	....382,909	(140,773)	.....	.....	.....	.....	.....	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	.....	.....	.....2,924,031	.....	....2,924,031	(835,863)	.....	.....	.....	.....	.....	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			16,546		16,546	8,478						03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018	10/01/2021	1,275	366,142	287.26.....	16,338	.....	.....	.....33,997	.....	.....33,997	17,553	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018	10/01/2021	695	209,785	301.87.....	4,746	.....	.....	.....9,253	.....	.....9,253	5,396	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018	10/01/2021	8,790	2,529,896	287.81.....	110,266	.....	.....	.....229,736	.....	.....229,736	119,397	.....	.....	.....	.....	.....	03.....
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	.....	.....	.....103,013	.....	.....103,013	54,911	.....	.....	.....	.....	.....	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	.....	.....	.....559,424	.....	.....559,424	292,139	.....	.....	.....	.....	.....	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	.....	.....	.....26,308	.....	.....26,308	14,986	.....	.....	.....	.....	.....	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	.....	.....	.....30,039	.....	.....30,039	17,367	.....	.....	.....	.....	.....	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	.....	.....	.....10,636	.....	.....10,636	6,205	.....	.....	.....	.....	.....	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	.....	.....	.....23,728	.....	.....23,728	12,254	.....	.....	.....	.....	.....	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	.....	.....	.....5,816	.....	.....5,816	3,284	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018	10/01/2021	1,076	319,360	296.77.....	9,277	.....	.....	.....19,028	.....	.....19,028	10,773	.....	.....	.....	.....	.....	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	.....	.....	.....512,908	.....	.....512,908	270,026	.....	.....	.....	.....	.....	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	.....	.....	.....184,615	.....	.....184,615	104,189	.....	.....	.....	.....	.....	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	.....	.....	.....57,857	.....	.....57,857	32,113	.....	.....	.....	.....	.....	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	.....	.....	.....127,959	.....	.....127,959	73,720	.....	.....	.....	.....	.....	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	.....	.....	.....548,766	.....	.....548,766	284,837	.....	.....	.....	.....	.....	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	.....	.....	.....258,142	.....	.....258,142	144,278	.....	.....	.....	.....	.....	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	.....	.....	.....378,141	.....	.....378,141	210,981	.....	.....	.....	.....	.....	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	.....	.....	.....826,953	.....	.....826,953	458,294	.....	.....	.....	.....	.....	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	.....	.....	.....1,252,307	.....	.....1,252,307	691,382	.....	.....	.....	.....	.....	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	.....	.....	.....2,033,795	.....	.....2,033,795	1,121,895	.....	.....	.....	.....	.....	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			83,051		83,051	(43,940)						03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....221,044	.....	.....221,044	(108,571)	.....	.....	.....	.....	.....	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	.....	.....	.....304,046	.....	.....304,046	(153,115)	.....	.....	.....	.....	.....	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	.....	.....	.....100,917	.....	.....100,917	(109,476)	.....	.....	.....	.....	.....	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	.....	.....	.....487,353	.....	.....487,353	(242,881)	.....	.....	.....	.....	.....	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	.....	.....	.....37,187	.....	.....37,187	(31,519)	.....	.....	.....	.....	.....	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	.....	.....	.....618,345	.....	.....618,345	(465,979)	.....	.....	.....	.....	.....	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	.....	.....	.....223,903	.....	.....223,903	(118,526)	.....	.....	.....	.....	.....	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	.....	.....	.....758,145	.....	.....758,145	(566,469)	.....	.....	.....	.....	.....	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	.....	.....	.....1,139,597	.....	.....1,139,597	(832,823)	.....	.....	.....	.....	.....	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	.....	.....	.....653,886	.....	.....653,886	(487,179)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/04/2018	10/01/2021	18,176	6,616,936	364.05.....	256,825	.....	.....	.....313,073	.....	.....313,073	(152,110)	.....	.....	.....	.....	.....	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	.....	.....	.....19,746	.....	.....19,746	(3,604)	.....	.....	.....	.....	.....	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	.....	.....	.....2,654,187	.....	.....2,654,187	(492,569)	.....	.....	.....	.....	.....	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	.....	.....	.....277,636	.....	.....277,636	(140,142)	.....	.....	.....	.....	.....	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	.....	.....	.....3,943,213	.....	.....3,943,213	(761,795)	.....	.....	.....	.....	.....	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	.....	.....	.....316,233	.....	.....316,233	(136,428)	.....	.....	.....	.....	.....	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	.....	.....	.....733,042	.....	.....733,042	(252,754)	.....	.....	.....	.....	.....	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	.....	.....	.....18,811	.....	.....18,811	(3,314)	.....	.....	.....	.....	.....	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	.....	.....	.....2,569,456	.....	.....2,569,456	(741,221)	.....	.....	.....	.....	.....	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	.....	.....	.....4,389	.....	.....4,389	(1,381)	.....	.....	.....	.....	.....	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	.....	.....	.....709,589	.....	.....709,589	(237,943)	.....	.....	.....	.....	.....	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	.....	.....	.....261,684	.....	.....261,684	(140,292)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....736,387	.....	.....736,387	(252,339)	.....	.....	.....	.....	.....	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	.....	.....	.....1,168,876	.....	.....1,168,876	(558,263)	.....	.....	.....	.....	.....	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	.....	.....	.....1,343,740	.....	.....1,343,740	(664,691)	.....	.....	.....	.....	.....	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	.....	.....	.....2,036,280	.....	.....2,036,280	(917,987)	.....	.....	.....	.....	.....	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	583	219,783	377.2.....	4,149	.....	.....	.....4,738	.....	.....4,738	(4,669)	.....	.....	.....	.....	.....	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	.....	.....	.....390,637	.....	.....390,637	(136,319)	.....	.....	.....	.....	.....	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	.....	.....	.....685,353	.....	.....685,353	(229,920)	.....	.....	.....	.....	.....	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	...30,959	...10,912,048	352.47.....	406,489	.....	.....	.....859,514	.....	.....859,514	(240,677)	.....	.....	.....	.....	.....	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	.....	.....	.....811,135	.....	.....811,135	(298,426)	.....	.....	.....	.....	.....	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	.....	.....	.....1,040,265	.....	.....1,040,265	(295,280)	.....	.....	.....	.....	.....	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	.....	.....	.....1,391,714	.....	.....1,391,714	(522,061)	.....	.....	.....	.....	.....	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	.....	.....	.....1,601,737	.....	.....1,601,737	(595,309)	.....	.....	.....	.....	.....	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	.....	.....	.....2,768,451	.....	.....2,768,451	(996,827)	.....	.....	.....	.....	.....	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	.....	.....	.....1,370	.....	.....1,370	(909)	.....	.....	.....	.....	.....	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	.....	.....	.....346,961	.....	.....346,961	(100,093)	.....	.....	.....	.....	.....	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	.....	.....	.....679,153	.....	.....679,153	(185,644)	.....	.....	.....	.....	.....	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	.....	.....	.....62,052	.....	.....62,052	(7,782)	.....	.....	.....	.....	.....	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	.....	.....	.....3,196,681	.....	.....3,196,681	(407,494)	.....	.....	.....	.....	.....	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	.....	.....	.....326,902	.....	.....326,902	(104,549)	.....	.....	.....	.....	.....	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	.....	.....	.....4,546,313	.....	.....4,546,313	(570,530)	.....	.....	.....	.....	.....	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	...58,275	...15,401,428	264.29.....	377,038	.....	.....	.....821,288	.....	.....821,288	(211,081)	.....	.....	.....	.....	.....	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	.....	.....	.....922,361	.....	.....922,361	(194,798)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....83,970	.....	.....83,970	(11,648)	.....	.....	.....	.....	.....	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	.....	.....	.....3,955,785	.....	.....3,955,785	(715,387)	.....	.....	.....	.....	.....	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	.....	.....	.....16,560	.....	.....16,560	8,379	.....	.....	.....	.....	.....	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	.....	.....	.....39,976	.....	.....39,976	19,709	.....	.....	.....	.....	.....	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	.....	.....	.....44,435	.....	.....44,435	22,724	.....	.....	.....	.....	.....	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	.....	.....	.....176,417	.....	.....176,417	84,458	.....	.....	.....	.....	.....	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	.....	.....	.....8,230	.....	.....8,230	4,582	.....	.....	.....	.....	.....	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	.....	.....	.....19,434	.....	.....19,434	10,989	.....	.....	.....	.....	.....	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	.....	.....	.....219,586	.....	.....219,586	110,439	.....	.....	.....	.....	.....	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	.....	.....	.....12,314	.....	.....12,314	6,942	.....	.....	.....	.....	.....	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	.....	.....	.....21,708	.....	.....21,708	10,827	.....	.....	.....	.....	.....	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	.....	.....	.....410,911	.....	.....410,911	222,410	.....	.....	.....	.....	.....	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	.....	.....	.....10,668	.....	.....10,668	6,119	.....	.....	.....	.....	.....	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	.....	.....	.....300,890	.....	.....300,890	150,594	.....	.....	.....	.....	.....	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	.....	.....	.....418,158	.....	.....418,158	225,931	.....	.....	.....	.....	.....	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	.....	.....	.....47,473	.....	.....47,473	25,594	.....	.....	.....	.....	.....	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	.....	.....	.....812,914	.....	.....812,914	430,086	.....	.....	.....	.....	.....	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	.....	.....	.....34,849	.....	.....34,849	14,252	.....	.....	.....	.....	.....	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	.....	.....	.....120,996	.....	.....120,996	48,709	.....	.....	.....	.....	.....	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	.....	.....	.....3,668	.....	.....3,668	1,833	.....	.....	.....	.....	.....	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	.....	.....	.....217,737	.....	.....217,737	88,928	.....	.....	.....	.....	.....	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			637,202		637,202	243,847						03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018	11/01/2021	645	181,562	281.43.....	4,578	.....	.....	.....20,927	.....	.....20,927	9,978	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018	11/01/2021	14,806	3,999,986	270.16.....	175,170	.....	.....	.....646,491	.....	.....646,491	246,814	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018	11/01/2021	12,436	3,458,712	278.11.....	103,430	.....	.....	.....444,410	.....	.....444,410	202,385	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018	11/01/2021	1,966	531,669	270.48.....	22,945	.....	.....	.....85,200	.....	.....85,200	34,678	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018	11/01/2021	25,804	7,139,157	276.67.....	229,407	.....	.....	.....959,082	.....	.....959,082	420,649	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018	11/01/2021	23,236	6,275,355	270.07.....	275,944	.....	.....	.....1,016,670	.....	.....1,016,670	403,754	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018	11/01/2021	37,851	10,448,346	276.04.....	346,336	.....	.....	.....1,430,608	.....	.....1,430,608	619,228	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018	11/01/2021	2,321	639,693	275.58.....	21,687	.....	.....	.....88,799	.....	.....88,799	38,984	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018	11/01/2021	89,061	24,520,252	275.32.....	841,914	.....	.....	.....3,430,068	.....	.....3,430,068	1,468,138	.....	.....	.....	.....	.....	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	.....	.....	.....24,725	.....	.....24,725	(2,895)	.....	.....	.....	.....	.....	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	.....	.....	.....34,863	.....	.....34,863	(4,086)	.....	.....	.....	.....	.....	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	.....	.....	.....20,249	.....	.....20,249	(2,382)	.....	.....	.....	.....	.....	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	.....	.....	.....7,040	.....	.....7,040	(1,913)	.....	.....	.....	.....	.....	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	.....	.....	.....2,829,601	.....	....2,829,601	(330,308)	.....	.....	.....	.....	.....	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	.....	.....	.....219,263	.....	.....219,263	(60,304)	.....	.....	.....	.....	.....	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	.....	.....	.....47,708	.....	.....47,708	(5,606)	.....	.....	.....	.....	.....	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	.....	.....	.....26,693	.....	.....26,693	(5,927)	.....	.....	.....	.....	.....	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	.....	.....	.....4,037,294	.....	....4,037,294	(470,665)	.....	.....	.....	.....	.....	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	.....	.....	.....3,006	.....	.....3,006	(346)	.....	.....	.....	.....	.....	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	.....	.....	.....396,186	.....	.....396,186	(88,249)	.....	.....	.....	.....	.....	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	.....	.....	.....700,272	.....	.....700,272	(135,755)	.....	.....	.....	.....	.....	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			46,002		46,002	(8,659)						03.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....14,039	.....	.....14,039	(1,660)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/13/2018	11/12/2021	..198,022	51,244,257	258.78.....	1,558,437	.....	.....	.....3,777,097	.....	....3,777,097	(630,147)	.....	.....	.....	.....	.....	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	.....	.....	.....801,081	.....	....801,081	(225,490)	.....	.....	.....	.....	.....	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	.....	.....	.....1,383,340	.....	....1,383,340	(389,228)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/14/2018	11/12/2021	26,234	9,471,645	361.05.....	300,900	.....	.....	.....525,588	.....	....525,588	(213,660)	.....	.....	.....	.....	.....	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	.....	.....	.....5,565	.....	.....5,565	(2,405)	.....	.....	.....	.....	.....	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	.....	.....	.....1,755,535	.....	....1,755,535	(493,951)	.....	.....	.....	.....	.....	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	.....	.....	.....1,607,280	.....	....1,607,280	(612,787)	.....	.....	.....	.....	.....	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	.....	.....	.....1,703,172	.....	....1,703,172	(638,411)	.....	.....	.....	.....	.....	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	.....	.....	.....2,990,231	.....	....2,990,231	..(1,084,703)	.....	.....	.....	.....	.....	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	.....	.....	.....10,189	.....	.....10,189	(2,793)	.....	.....	.....	.....	.....	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	.....	.....	.....21,621	.....	.....21,621	(5,927)	.....	.....	.....	.....	.....	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	.....	.....	.....469,318	.....	....469,318	(131,405)	.....	.....	.....	.....	.....	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	.....	.....	.....3,734	.....	.....3,734	(1,014)	.....	.....	.....	.....	.....	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	.....	.....	.....2,300,906	.....	....2,300,906	(267,848)	.....	.....	.....	.....	.....	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	10,123	2,683,690	265.11.....	54,158	.....	.....	.....136,690	.....	....136,690	(36,868)	.....	.....	.....	.....	.....	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	.....	.....	.....136,328	.....	....136,328	(15,891)	.....	.....	.....	.....	.....	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	.....	.....	.....44,215	.....	....44,215	(9,560)	.....	.....	.....	.....	.....	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	.....	.....	.....3,358,409	.....	....3,358,409	(391,210)	.....	.....	.....	.....	.....	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	.....	.....	.....90,321	.....	....90,321	(18,968)	.....	.....	.....	.....	.....	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	.....	.....	.....625,750	.....	....625,750	(135,813)	.....	.....	.....	.....	.....	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			855,457		855,457	(163,163)						03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/26/2018	11/19/2021	14,562	3,791,927	260.39.....	98,734	.....	.....	.....256,496	.....	.....256,496	(48,085)	.....	.....	.....	.....	.....	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	.....	.....	.....26,960	.....	.....26,960	(3,055)	.....	.....	.....	.....	.....	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	.....	.....	.....2,798,404	.....	.....2,798,404	(463,949)	.....	.....	.....	.....	.....	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	.....	.....	.....29,023	.....	.....29,023	(3,408)	.....	.....	.....	.....	.....	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	.....	.....	.....32,153	.....	.....32,153	(3,685)	.....	.....	.....	.....	.....	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	.....	.....	.....58,867	.....	.....58,867	(6,879)	.....	.....	.....	.....	.....	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	.....	.....	.....462,876	.....	.....462,876	(148,531)	.....	.....	.....	.....	.....	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	.....	.....	.....878,533	.....	.....878,533	(283,850)	.....	.....	.....	.....	.....	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	.....	.....	.....543,667	.....	.....543,667	(257,662)	.....	.....	.....	.....	.....	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	47,651	16,957,458	355.87.....	714,284	.....	.....	.....1,177,305	.....	.....1,177,305	(376,173)	.....	.....	.....	.....	.....	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	.....	.....	.....1,539,261	.....	.....1,539,261	(681,153)	.....	.....	.....	.....	.....	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	.....	.....	.....1,838,810	.....	.....1,838,810	(795,149)	.....	.....	.....	.....	.....	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	.....	.....	.....3,012,030	.....	.....3,012,030	(1,257,614)	.....	.....	.....	.....	.....	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	.....	.....	.....30,572	.....	.....30,572	(9,955)	.....	.....	.....	.....	.....	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	.....	.....	.....4,487	.....	.....4,487	(3,180)	.....	.....	.....	.....	.....	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	.....	.....	.....368,476	.....	.....368,476	(120,910)	.....	.....	.....	.....	.....	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	.....	.....	.....31,337	.....	.....31,337	(3,389)	.....	.....	.....	.....	.....	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	.....	.....	.....130,866	.....	.....130,866	(14,098)	.....	.....	.....	.....	.....	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	.....	.....	.....167,589	.....	.....167,589	(17,781)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/03/2018	11/30/2021	4,255	1,123,158	263.96.....	28,126	.....	.....	.....61,772	.....	.....61,772	(15,104)	.....	.....	.....	.....	.....	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	.....	.....	.....2,353,472	.....	.....2,353,472	(248,591)	.....	.....	.....	.....	.....	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			290,036		290,036	(69,777)						03.....

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic 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	.....	.....	.....614,482	.....	.....614,482	(65,820)	.....	.....	.....	.....	.....	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	.....	.....	.....49,683	.....	.....49,683	(9,868)	.....	.....	.....	.....	.....	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	.....	.....	.....2,698,940	.....	.....2,698,940	(285,987)	.....	.....	.....	.....	.....	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	.....	.....	.....206,490	.....	.....206,490	(38,666)	.....	.....	.....	.....	.....	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	.....	.....	.....578,310	.....	.....578,310	(110,653)	.....	.....	.....	.....	.....	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	.....	.....	.....387,866	.....	.....387,866	(66,730)	.....	.....	.....	.....	.....	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	.....	.....	.....354,937	.....	.....354,937	(58,967)	.....	.....	.....	.....	.....	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	1,853	467,646	252.42.....	20,731	.....	.....	.....46,649	.....	.....46,649	(5,006)	.....	.....	.....	.....	.....	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	.....	.....	.....3,319,774	.....	.....3,319,774	(493,559)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	12/03/2018	11/30/2021	670	181,793	271.37.....	8,518	.....	.....	.....28,441	.....	.....28,441	11,701	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	12/03/2018	11/30/2021	570	155,063	272.27.....	6,979	.....	.....	.....23,668	.....	.....23,668	9,866	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	12/03/2018	11/30/2021	1,310	376,199	287.1.....	8,156	.....	.....	.....35,256	.....	.....35,256	17,933	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	12/03/2018	11/30/2021	11,691	3,173,862	271.49.....	147,916	.....	.....	.....494,922	.....	.....494,922	203,975	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	12/03/2018	11/30/2021	974	277,595	284.95.....	6,745	.....	.....	.....28,246	.....	.....28,246	14,008	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	12/03/2018	11/30/2021	1,909	539,579	282.61.....	14,796	.....	.....	.....59,740	.....	.....59,740	28,778	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	12/03/2018	11/30/2021	728	205,532	282.46.....	5,679	.....	.....	.....22,875	.....	.....22,875	10,998	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	12/03/2018	11/30/2021	19,466	5,292,729	271.9.....	242,198	.....	.....	.....816,122	.....	.....816,122	326,937	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	12/03/2018	11/30/2021	29,858	8,111,735	271.68.....	374,859	.....	.....	.....1,258,371	.....	.....1,258,371	510,082	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	12/03/2018	11/30/2021	11,062	3,101,457	280.38.....	95,145	.....	.....	.....370,457	.....	.....370,457	173,258	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	12/03/2018	11/30/2021	2,272	634,669	279.34.....	20,495	.....	.....	.....78,432	.....	.....78,432	36,161	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	12/03/2018	11/30/2021	1,578	441,761	280.01.....	13,803	.....	.....	.....53,414	.....	.....53,414	24,855	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	12/03/2018	11/30/2021	50,372	14,004,460	278.02.....	482,239	.....	.....	.....1,804,853	.....	.....1,804,853	806,212	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/03/2018	11/30/2021	32,363	8,792,978	271.7.....	405,979	.....	.....	.....1,363,306	.....	....1,363,306	552,792	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/03/2018	11/30/2021	70,405	19,543,779	277.59.....	687,057	.....	.....	.....2,552,725	.....	....2,552,725	1,133,011	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/03/2018	11/30/2021	..103,467	28,637,679	276.78.....	1,046,466	.....	.....	.....3,834,807	.....	....3,834,807	1,681,461	.....	.....	.....	.....	.....	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	.....	.....	.....8,319	.....	.....8,319	(1,063)	.....	.....	.....	.....	.....	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	.....	.....	.....63,080	.....	.....63,080	(14,513)	.....	.....	.....	.....	.....	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	.....	.....	.....1,792	.....	.....1,792	(334)	.....	.....	.....	.....	.....	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	.....	.....	.....115,009	.....	....115,009	(26,099)	.....	.....	.....	.....	.....	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	.....	.....	.....180,742	.....	....180,742	(36,889)	.....	.....	.....	.....	.....	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	.....	.....	.....341,559	.....	....341,559	(65,175)	.....	.....	.....	.....	.....	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	.....	.....	.....1,108,737	.....	....1,108,737	(191,387)	.....	.....	.....	.....	.....	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	.....	.....	.....16,443	.....	.....16,443	(2,317)	.....	.....	.....	.....	.....	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	.....	.....	.....59,820	.....	.....59,820	(8,407)	.....	.....	.....	.....	.....	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	.....	.....	.....112,544	.....	....112,544	(15,882)	.....	.....	.....	.....	.....	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	.....	.....	.....31,964	.....	.....31,964	(10,655)	.....	.....	.....	.....	.....	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	.....	.....	.....112,930	.....	....112,930	(13,836)	.....	.....	.....	.....	.....	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	.....	.....	.....1,080,664	.....	....1,080,664	(152,078)	.....	.....	.....	.....	.....	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	.....	.....	.....60,267	.....	.....60,267	(20,342)	.....	.....	.....	.....	.....	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	.....	.....	.....305,066	.....	....305,066	(43,080)	.....	.....	.....	.....	.....	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	.....	.....	.....39,181	.....	.....39,181	(10,655)	.....	.....	.....	.....	.....	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	.....	.....	.....1,410,460	.....	....1,410,460	(198,214)	.....	.....	.....	.....	.....	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	.....	.....	.....156,393	.....	....156,393	(39,931)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/11/2018	12/10/2021	6,241	1,657,352	265.54.....	43,066	.....	.....	.....82,728	.....	.....82,728	(22,655)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....240,145	.....	.....240,145	(57,240)	.....	.....	.....	.....	.....	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	28,440	7,485,811	263.21.....	219,276	.....	.....	.....432,265	.....	.....432,265	(99,041)	.....	.....	.....	.....	.....	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	.....	.....	.....20,764	.....	.....20,764	(2,914)	.....	.....	.....	.....	.....	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	.....	.....	.....154,581	.....	.....154,581	(19,895)	.....	.....	.....	.....	.....	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	.....	.....	.....1,523,897	.....	.....1,523,897	(312,093)	.....	.....	.....	.....	.....	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	.....	.....	.....13,291	.....	.....13,291	(3,746)	.....	.....	.....	.....	.....	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	.....	.....	.....731,989	.....	.....731,989	(90,835)	.....	.....	.....	.....	.....	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	.....	.....	.....51,507	.....	.....51,507	(14,183)	.....	.....	.....	.....	.....	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	.....	.....	.....184,902	.....	.....184,902	(22,564)	.....	.....	.....	.....	.....	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	.....	.....	.....42,310	.....	.....42,310	(9,420)	.....	.....	.....	.....	.....	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	.....	.....	.....1,188,759	.....	.....1,188,759	(148,611)	.....	.....	.....	.....	.....	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	.....	.....	.....629,861	.....	.....629,861	(236,689)	.....	.....	.....	.....	.....	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	.....	.....	.....266,314	.....	.....266,314	(147,709)	.....	.....	.....	.....	.....	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	.....	.....	.....612,533	.....	.....612,533	(227,420)	.....	.....	.....	.....	.....	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	.....	.....	.....991,103	.....	.....991,103	(519,995)	.....	.....	.....	.....	.....	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	.....	.....	.....1,177,990	.....	.....1,177,990	(596,343)	.....	.....	.....	.....	.....	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	.....	.....	.....2,173,471	.....	.....2,173,471	..(1,071,112)	.....	.....	.....	.....	.....	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	.....	.....	.....280,340	.....	.....280,340	(106,104)	.....	.....	.....	.....	.....	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	.....	.....	.....572,215	.....	.....572,215	(215,509)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	12/26/2018	12/23/2021	3,154	849,014	269.19.....	30,022	.....	.....	.....140,763	.....	.....140,763	56,077	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	12/26/2018	12/23/2021	355	101,872	286.69.....	1,374	.....	.....	.....9,713	.....	.....9,713	4,202	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	12/26/2018	12/23/2021	300	84,280	281.12.....	1,577	.....	.....	.....9,825	.....	.....9,825	4,623	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/26/2018	12/23/2021	765	208,804	273.1.....	6,054	.....	.....	.....31,141	.....	.....31,141	13,122	.....	.....	.....	.....	.....	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	.....	.....	.....1,186,234	.....	....1,186,234	463,416	.....	.....	.....	.....	.....	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	.....	.....	.....3,025	.....	.....3,025	1,423	.....	.....	.....	.....	.....	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	.....	.....	.....63,785	.....	.....63,785	30,255	.....	.....	.....	.....	.....	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	.....	.....	.....1,002,890	.....	....1,002,890	379,925	.....	.....	.....	.....	.....	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	.....	.....	.....754,504	.....	....754,504	324,929	.....	.....	.....	.....	.....	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	.....	.....	.....7,953	.....	.....7,953	2,616	.....	.....	.....	.....	.....	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	.....	.....	.....1,160,049	.....	....1,160,049	497,751	.....	.....	.....	.....	.....	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	.....	.....	.....898,067	.....	....898,067	336,369	.....	.....	.....	.....	.....	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	.....	.....	.....127,096	.....	....127,096	57,919	.....	.....	.....	.....	.....	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	.....	.....	.....2,239,303	.....	....2,239,303	947,683	.....	.....	.....	.....	.....	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	.....	.....	.....3,031,956	.....	....3,031,956	1,279,461	.....	.....	.....	.....	.....	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	.....	.....	.....5,361	.....	.....5,361	2,259	.....	.....	.....	.....	.....	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	.....	.....	.....36,560	.....	.....36,560	9,079	.....	.....	.....	.....	.....	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	.....	.....	.....1,596	.....	....1,596	(614)	.....	.....	.....	.....	.....	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	.....	.....	.....356,320	.....	....356,320	(133,999)	.....	.....	.....	.....	.....	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	.....	.....	.....3,241	.....	.....3,241	(2,242)	.....	.....	.....	.....	.....	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	.....	.....	.....700,664	.....	....700,664	(263,493)	.....	.....	.....	.....	.....	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	.....	.....	.....2,375	.....	.....2,375	(1,561)	.....	.....	.....	.....	.....	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	.....	.....	.....839,720	.....	....839,720	(317,604)	.....	.....	.....	.....	.....	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	26,034	9,595,270	368.57.....	317,091	.....	.....	.....375,147	.....	....375,147	(210,097)	.....	.....	.....	.....	.....	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			2,394		2,394	(1,612)						03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic 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	.....	.....	.....1,110,729	.....	....1,110,729	(417,152)	.....	.....	.....	.....	.....	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	.....	.....	.....1,407,967	.....	....1,407,967	(740,966)	.....	.....	.....	.....	.....	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	.....	.....	.....1,163,795	.....	....1,163,795	(605,231)	.....	.....	.....	.....	.....	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	.....	.....	.....1,910,669	.....	....1,910,669	(951,798)	.....	.....	.....	.....	.....	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	.....	.....	.....13,167	.....	....13,167	(2,021)	.....	.....	.....	.....	.....	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	.....	.....	.....8,566	.....	....8,566	(1,210)	.....	.....	.....	.....	.....	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	.....	.....	.....227,916	.....	....227,916	(34,181)	.....	.....	.....	.....	.....	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	.....	.....	.....689,710	.....	....689,710	(101,154)	.....	.....	.....	.....	.....	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	.....	.....	.....74,781	.....	....74,781	(25,769)	.....	.....	.....	.....	.....	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	.....	.....	.....1,370,674	.....	....1,370,674	(200,051)	.....	.....	.....	.....	.....	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	.....	.....	.....110,501	.....	....110,501	(39,053)	.....	.....	.....	.....	.....	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	.....	.....	.....1,352,619	.....	....1,352,619	(202,148)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/28/2018	12/27/2021	...17,309	...4,607,858	266.21.....	133,280	.....	.....	.....221,645	.....	....221,645	(62,915)	.....	.....	.....	.....	.....	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	.....	.....	.....2,771,175	.....	....2,771,175	(406,711)	.....	.....	.....	.....	.....	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	.....	.....	.....622,813	.....	....622,813	(165,261)	.....	.....	.....	.....	.....	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	.....	.....	.....614,124	.....	....614,124	(175,650)	.....	.....	.....	.....	.....	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	.....	.....	.....434,977	.....	....434,977	(107,202)	.....	.....	.....	.....	.....	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	.....	.....	.....1,862,696	.....	....1,862,696	(448,516)	.....	.....	.....	.....	.....	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	.....	.....	.....8,659	.....	....8,659	(1,315)	.....	.....	.....	.....	.....	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	.....	.....	.....2,658,152	.....	....2,658,152	(565,587)	.....	.....	.....	.....	.....	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	.....	.....	.....4,193	.....	....4,193	(2,171)	.....	.....	.....	.....	.....	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			89,964		89,964	(80,443)						03.....

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....125,946	.....	.....125,946	(55,282)	.....	.....	.....	.....	.....	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	.....	.....	.....557,392	.....	.....557,392	(250,401)	.....	.....	.....	.....	.....	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	.....	.....	.....459,785	.....	.....459,785	(203,842)	.....	.....	.....	.....	.....	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	.....	.....	.....224,009	.....	.....224,009	(147,301)	.....	.....	.....	.....	.....	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	.....	.....	.....543,570	.....	.....543,570	(242,750)	.....	.....	.....	.....	.....	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	.....	.....	.....874,944	.....	.....874,944	(552,620)	.....	.....	.....	.....	.....	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	.....	.....	.....776,816	.....	.....776,816	(474,108)	.....	.....	.....	.....	.....	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	.....	.....	.....1,062,746	.....	.....1,062,746	(631,699)	.....	.....	.....	.....	.....	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	.....	.....	.....72,056	.....	.....72,056	(38,731)	.....	.....	.....	.....	.....	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	.....	.....	.....32,701	.....	.....32,701	(19,531)	.....	.....	.....	.....	.....	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	.....	.....	.....91,027	.....	.....91,027	(46,534)	.....	.....	.....	.....	.....	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	.....	.....	.....32,778	.....	.....32,778	(30,297)	.....	.....	.....	.....	.....	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	01/08/2021	90	33,465	373.45.....	686	.....	.....	.....579	.....	.....579	(932)	.....	.....	.....	.....	.....	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	.....	.....	.....36,893	.....	.....36,893	(32,115)	.....	.....	.....	.....	.....	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	.....	.....	.....12,690	.....	.....12,690	(16,374)	.....	.....	.....	.....	.....	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	.....	.....	.....1,049	.....	.....1,049	(1,328)	.....	.....	.....	.....	.....	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	37	9,546	259.12.....	329	.....	.....	.....677	.....	.....677	(114)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/15/2019	01/14/2021	869	226,447	260.59.....	7,160	.....	.....	.....14,699	.....	.....14,699	(2,792)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/15/2019	01/14/2021	1,693	439,004	259.31.....	14,966	.....	.....	.....30,804	.....	.....30,804	(5,255)	.....	.....	.....	.....	.....	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	.....	.....	.....30,620	.....	.....30,620	(9,837)	.....	.....	.....	.....	.....	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	.....	.....	.....33,478	.....	.....33,478	(13,421)	.....	.....	.....	.....	.....	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			70,291		70,291	(21,311)						03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....2,041	.....	.....2,041	(1,025)	.....	.....	.....	.....	.....	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	.....	.....	.....7,096	.....	.....7,096	(3,661)	.....	.....	.....	.....	.....	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	.....	.....	.....10,054	.....	.....10,054	(5,816)	.....	.....	.....	.....	.....	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	.....	.....	.....77,597	.....	.....77,597	(20,539)	.....	.....	.....	.....	.....	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	.....	.....	.....73,708	.....	.....73,708	(19,597)	.....	.....	.....	.....	.....	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	.....	.....	.....1,343	.....	.....1,343	(268)	.....	.....	.....	.....	.....	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	.....	.....	.....9,866	.....	.....9,866	(2,729)	.....	.....	.....	.....	.....	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	.....	.....	.....4,911	.....	.....4,911	(1,500)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/15/2019	01/14/2021	717	190,471	265.81.....	4,350	.....	.....	.....8,381	.....	.....8,381	(2,768)	.....	.....	.....	.....	.....	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	.....	.....	.....8,689	.....	.....8,689	(3,793)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/15/2019	01/14/2021	10,993	2,924,618	266.05.....	65,737	.....	.....	.....125,928	.....	.....125,928	(42,911)	.....	.....	.....	.....	.....	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	.....	.....	.....12,760	.....	.....12,760	(4,856)	.....	.....	.....	.....	.....	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	.....	.....	.....34,509	.....	.....34,509	(5,903)	.....	.....	.....	.....	.....	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	.....	.....	.....6,496	.....	.....6,496	(1,103)	.....	.....	.....	.....	.....	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	.....	.....	.....306,817	.....	.....306,817	(52,932)	.....	.....	.....	.....	.....	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	.....	.....	.....491,053	.....	.....491,053	(86,051)	.....	.....	.....	.....	.....	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	408	105,695	259.12.....	3,643	.....	.....	.....7,499	.....	.....7,499	(1,260)	.....	.....	.....	.....	.....	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	.....	.....	.....133,993	.....	.....133,993	(55,400)	.....	.....	.....	.....	.....	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	.....	.....	.....748,383	.....	.....748,383	(131,332)	.....	.....	.....	.....	.....	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	.....	.....	.....75,309	.....	.....75,309	(31,161)	.....	.....	.....	.....	.....	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	.....	.....	.....2,394,309	.....	.....2,394,309	(415,122)	.....	.....	.....	.....	.....	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			363,886		363,886	(123,446)						03.....

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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			1,517,016		1,517,016	(266,597)						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	.....	.....	.....855,557	.....	....855,557	(272,731)	.....	.....	.....	.....	.....	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	.....	.....	.....130,022	.....	....130,022	(43,647)	.....	.....	.....	.....	.....	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	.....	.....	.....224,251	.....	....224,251	(68,246)	.....	.....	.....	.....	.....	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	.....	.....	.....1,672,570	.....	....1,672,570	(480,571)	.....	.....	.....	.....	.....	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	.....	.....	.....8,726	.....	....8,726	(1,949)	.....	.....	.....	.....	.....	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	.....	.....	.....1,471,821	.....	....1,471,821	(376,039)	.....	.....	.....	.....	.....	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	.....	.....	.....3,503	.....	....3,503	(596)	.....	.....	.....	.....	.....	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	.....	.....	.....8,217	.....	....8,217	(1,405)	.....	.....	.....	.....	.....	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	.....	.....	.....33,333	.....	....33,333	(6,271)	.....	.....	.....	.....	.....	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	.....	.....	.....84,255	.....	....84,255	(15,485)	.....	.....	.....	.....	.....	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	.....	.....	.....3,663	.....	....3,663	(2,047)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/22/2019	01/21/2021	2,621	699,965	267.1.....	27,378	.....	.....	.....122,508	.....	....122,508	47,048	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/22/2019	01/21/2021	1,059	283,461	267.59.....	10,791	.....	.....	.....49,001	.....	....49,001	18,989	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/22/2019	01/21/2021	1,767	482,483	273.12.....	13,326	.....	.....	.....71,949	.....	....71,949	30,917	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/22/2019	01/21/2022	3,027	809,248	267.36.....	38,042	.....	.....	.....140,614	.....	....140,614	54,380	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/22/2019	01/21/2021	8,264	2,253,346	272.68.....	63,916	.....	.....	.....340,200	.....	....340,200	144,981	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/22/2019	01/21/2022	77	21,727	281.08.....	520	.....	.....	.....2,538	.....	....2,538	1,183	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/22/2019	01/21/2021	1,580	431,268	273.02.....	11,984	.....	.....	.....64,493	.....	....64,493	27,661	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/22/2019	01/21/2022	164	43,765	267.17.....	2,075	.....	.....	.....7,641	.....	....7,641	2,947	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/22/2019	01/21/2021	641	175,478	273.77.....	4,658	.....	.....	.....25,689	.....	....25,689	11,176	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/22/2019	01/21/2022	211	58,918	278.64.....	1,603			7,450		7,450	3,366						03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	01/22/2019	01/21/2021	5,847	1,588,475	271.66.....	47,889	.....	.....	.....246,685	.....	.....246,685	103,124	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	01/22/2019	01/21/2022	498	133,019	267.16.....	6,310	.....	.....	.....23,230	.....	.....23,230	8,959	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	01/22/2019	01/21/2022	...21,080	...5,630,121	267.08.....	...268,023	.....	.....	...985,200	.....	...985,200	...362,575	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	01/22/2019	01/21/2022	...90,563	...24,681,123	272.53.....	...911,558	.....	.....	...3,740,272	.....	...3,740,272	...1,530,237	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	01/22/2019	01/21/2022	587	163,155	277.82.....	4,630	.....	.....	.....21,169	.....	.....21,169	9,462	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	01/22/2019	01/21/2022	...43,659	...11,935,489	273.38.....	...423,026	.....	.....	...1,766,178	.....	...1,766,178	...731,828	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	01/22/2019	01/21/2022	...29,923	...8,004,224	267.49.....	...374,066	.....	.....	...1,386,244	.....	...1,386,244	...506,723	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	01/22/2019	01/21/2022	...24,226	...6,469,838	267.06.....	...308,275	.....	.....	...1,132,708	.....	...1,132,708	...426,482	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	01/22/2019	01/21/2022	...34,294	...9,399,415	274.08.....	...321,921	.....	.....	...1,363,459	.....	...1,363,459	...562,344	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	01/22/2019	01/21/2022	...8,186	...2,254,105	275.36.....	...72,458	.....	.....	...315,040	.....	...315,040	...136,221	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	01/22/2019	01/21/2022	378	104,028	275.55.....	3,312	.....	.....	...14,458	.....	...14,458	...6,268	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	01/22/2019	01/21/2022	142	39,055	274.84.....	1,288	.....	.....	...5,542	.....	...5,542	...2,379	.....	.....	.....	.....	.....	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	.....	.....	...1,644	.....	...1,644	...(906)	.....	.....	.....	.....	.....	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	.....	.....	...478,843	.....	...478,843	...(204,680)	.....	.....	.....	.....	.....	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	.....	.....	...158,799	.....	...158,799	...(70,065)	.....	.....	.....	.....	.....	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	.....	.....	...468,170	.....	...468,170	...(201,910)	.....	.....	.....	.....	.....	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	...27,153	...9,873,157	363.61.....	...403,496	.....	.....	...498,740	.....	...498,740	...(216,829)	.....	.....	.....	.....	.....	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	.....	.....	...244,693	.....	...244,693	...(154,019)	.....	.....	.....	.....	.....	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	.....	.....	...38,220	.....	...38,220	...(47,651)	.....	.....	.....	.....	.....	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	.....	.....	...855,003	.....	...855,003	...(511,312)	.....	.....	.....	.....	.....	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	.....	.....	...1,021,533	.....	...1,021,533	...(602,030)	.....	.....	.....	.....	.....	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			...98,268		...98,268	...(80,595)						03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....53,025	.....	.....53,025	(43,083)	.....	.....	.....	.....	.....	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	.....	.....	.....1,903	.....	.....1,903	(2,677)	.....	.....	.....	.....	.....	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	.....	.....	.....7,774	.....	.....7,774	(3,680)	.....	.....	.....	.....	.....	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	.....	.....	.....1,162	.....	.....1,162	(2,352)	.....	.....	.....	.....	.....	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	.....	.....	.....97,854	.....	.....97,854	(49,212)	.....	.....	.....	.....	.....	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	.....	.....	.....43,692	.....	.....43,692	(23,175)	.....	.....	.....	.....	.....	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	.....	.....	.....1,494	.....	.....1,494	(3,167)	.....	.....	.....	.....	.....	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	.....	.....	.....466	.....	.....466	(1,598)	.....	.....	.....	.....	.....	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	.....	.....	.....7,120	.....	.....7,120	(9,989)	.....	.....	.....	.....	.....	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	.....	.....	.....61,699	.....	.....61,699	(31,708)	.....	.....	.....	.....	.....	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	.....	.....	.....54,319	.....	.....54,319	(47,089)	.....	.....	.....	.....	.....	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	.....	.....	.....1,689,497	.....	.....1,689,497	(961,648)	.....	.....	.....	.....	.....	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	.....	.....	.....13,974	.....	.....13,974	(2,406)	.....	.....	.....	.....	.....	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	.....	.....	.....753,892	.....	.....753,892	(234,443)	.....	.....	.....	.....	.....	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	.....	.....	.....27,717	.....	.....27,717	(8,664)	.....	.....	.....	.....	.....	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	.....	.....	.....102,430	.....	.....102,430	(30,143)	.....	.....	.....	.....	.....	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	..151,430	40,345,625	266.43.....	1,191,758	.....	.....	.....1,938,343	.....	.....1,938,343	(542,220)	.....	.....	.....	.....	.....	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	.....	.....	.....2,948	.....	.....2,948	(515)	.....	.....	.....	.....	.....	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	.....	.....	.....575,770	.....	.....575,770	(144,004)	.....	.....	.....	.....	.....	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	.....	.....	.....306,229	.....	.....306,229	(53,321)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/30/2019	01/28/2022	15,845	4,108,733	259.3.....	170,973	.....	.....	.....298,048	.....	.....298,048	(49,895)	.....	.....	.....	.....	.....	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	.....	.....	.....82,472	.....	.....82,472	(32,655)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....207,444	.....	.....207,444	(34,947)	.....	.....	.....	.....	.....	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	.....	.....	.....16,031	.....	.....16,031	(6,162)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/30/2019	01/28/2022	79,011	20,508,119	259.56.....	843,048	.....	.....	.....1,467,726	.....	.....1,467,726	(250,228)	.....	.....	.....	.....	.....	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	.....	.....	.....326,988	.....	.....326,988	(108,423)	.....	.....	.....	.....	.....	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	.....	.....	.....610,481	.....	.....610,481	(102,917)	.....	.....	.....	.....	.....	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	.....	.....	.....747	.....	.....747	(427)	.....	.....	.....	.....	.....	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	.....	.....	.....47,984	.....	.....47,984	(45,149)	.....	.....	.....	.....	.....	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	.....	.....	.....33,830	.....	.....33,830	(30,787)	.....	.....	.....	.....	.....	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	.....	.....	.....5,116	.....	.....5,116	(5,383)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/07/2019	01/29/2021	342	127,629	373.72.....	3,070	.....	.....	.....2,216	.....	.....2,216	(3,524)	.....	.....	.....	.....	.....	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	.....	.....	.....15,929	.....	.....15,929	(14,322)	.....	.....	.....	.....	.....	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	.....	.....	.....25,081	.....	.....25,081	(32,213)	.....	.....	.....	.....	.....	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	.....	.....	.....24,351	.....	.....24,351	(30,695)	.....	.....	.....	.....	.....	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	3,752	1,386,451	369.54.....	40,182	.....	.....	.....39,068	.....	.....39,068	(36,189)	.....	.....	.....	.....	.....	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	.....	.....	.....57,237	.....	.....57,237	(24,992)	.....	.....	.....	.....	.....	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	.....	.....	.....181,259	.....	.....181,259	(78,793)	.....	.....	.....	.....	.....	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	161	58,626	363.73.....	2,171	.....	.....	.....2,608	.....	.....2,608	(1,414)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/07/2019	01/28/2022	12,067	4,389,697	363.78.....	200,431	.....	.....	.....220,591	.....	.....220,591	(96,104)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/07/2019	01/28/2022	10,754	4,002,787	372.21.....	138,298	.....	.....	.....131,319	.....	.....131,319	(84,264)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/07/2019	01/28/2022	10,903	3,967,079	363.84.....	180,778	.....	.....	.....198,804	.....	.....198,804	(86,843)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/07/2019	01/28/2022	35,379	13,135,236	371.27.....	468,421	.....	.....	.....453,718	.....	.....453,718	(278,513)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/07/2019	01/28/2022	18,402	6,824,367	370.85.....	246,954	.....	.....	.....241,138	.....	.....241,138	(145,130)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/07/2019	01/28/2022	51,593	19,084,818	369.91.....	712,501	.....	.....	.....708,964	.....	.....708,964	(408,350)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/07/2019	02/05/2021	291	106,701	366.86.....	3,484	.....	.....	.....3,802	.....	.....3,802	(2,684)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/07/2019	02/05/2021	449	164,805	366.82.....	5,391	.....	.....	.....5,891	.....	.....5,891	(4,143)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/07/2019	02/05/2021	471	173,004	367.57.....	5,483	.....	.....	.....5,823	.....	.....5,823	(4,394)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/07/2019	02/05/2021	1,716	628,431	366.18.....	21,109	.....	.....	.....23,589	.....	.....23,589	(15,665)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/07/2019	01/29/2021	131	47,469	363.47.....	1,776	.....	.....	.....2,147	.....	.....2,147	(1,142)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/07/2019	02/05/2021	2,463	902,703	366.44.....	30,005	.....	.....	.....33,226	.....	.....33,226	(22,579)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/07/2019	02/05/2021	50	18,958	377.88.....	378	.....	.....	.....175	.....	.....175	(523)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/07/2019	02/05/2021	1,266	465,328	367.45.....	14,829	.....	.....	.....15,818	.....	.....15,818	(11,798)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/07/2019	02/05/2021	3,403	1,271,900	373.71.....	30,767	.....	.....	.....22,564	.....	.....22,564	(34,834)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/07/2019	02/05/2021	2,143	814,973	380.29.....	14,465	.....	.....	.....4,634	.....	.....4,634	(21,794)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/07/2019	02/05/2021	4,241	1,555,306	366.75.....	51,017	.....	.....	.....55,898	.....	.....55,898	(39,064)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/07/2019	02/05/2021	1,829	682,641	373.23.....	16,882	.....	.....	.....12,884	.....	.....12,884	(18,618)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/07/2019	02/05/2021	5,600	2,084,947	372.32.....	53,703	.....	.....	.....43,971	.....	.....43,971	(56,344)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/07/2019	02/05/2021	274	102,694	374.18.....	2,432	.....	.....	.....1,711	.....	.....1,711	(2,822)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/07/2019	02/05/2021	605	226,941	375.37.....	5,091	.....	.....	.....3,187	.....	.....3,187	(6,276)	.....	.....	.....	.....	.....	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	2,893	1,051,511	363.52.....	39,252	.....	.....	.....47,408	.....	.....47,408	(25,308)	.....	.....	.....	.....	.....	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	.....	.....	.....4,574	.....	.....4,574	(11,810)	.....	.....	.....	.....	.....	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	.....	.....	.....31,066	.....	.....31,066	(39,961)	.....	.....	.....	.....	.....	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	.....	.....	.....3,242	.....	.....3,242	(5,789)	.....	.....	.....	.....	.....	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	.....	.....	.....65,909	.....	.....65,909	(126,833)	.....	.....	.....	.....	.....	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	.....	.....	.....74,883	.....	.....74,883	(99,240)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/07/2019	02/04/2022	6,109	2,240,383	366.73.....	93,225	.....	.....	.....98,179	.....	.....98,179	(48,523)	.....	.....	.....	.....	.....	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	.....	.....	.....191,432	.....	.....191,432	(93,468)	.....	.....	.....	.....	.....	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	.....	.....	.....236,344	.....	.....236,344	(115,086)	.....	.....	.....	.....	.....	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	.....	.....	.....135,121	.....	.....135,121	(97,960)	.....	.....	.....	.....	.....	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	.....	.....	.....6,924	.....	.....6,924	(5,359)	.....	.....	.....	.....	.....	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	.....	.....	.....364	.....	.....364	(633)	.....	.....	.....	.....	.....	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	.....	.....	.....401,911	.....	.....401,911	(195,089)	.....	.....	.....	.....	.....	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	.....	.....	.....438,587	.....	.....438,587	(308,296)	.....	.....	.....	.....	.....	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	.....	.....	.....743,393	.....	.....743,393	(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	57,048	21,255,485	372.59.....	727,361	.....	.....	.....686,410	.....	.....686,410	(444,455)	.....	.....	.....	.....	.....	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	.....	.....	.....4,457	.....	.....4,457	(2,562)	.....	.....	.....	.....	.....	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	.....	.....	.....8,708	.....	.....8,708	(8,778)	.....	.....	.....	.....	.....	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	.....	.....	.....1,371	.....	.....1,371	(3,708)	.....	.....	.....	.....	.....	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	.....	.....	.....56,871	.....	.....56,871	(31,833)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/12/2019	02/11/2021	1,297	336,805	259.6.....	11,223	.....	.....	.....23,229	.....	.....23,229	(4,111)	.....	.....	.....	.....	.....	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	.....	.....	.....410,479	.....	.....410,479	(78,424)	.....	.....	.....	.....	.....	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	9,857	2,690,515	272.95.....	58,552	.....	.....	.....82,237	.....	.....82,237	(36,451)	.....	.....	.....	.....	.....	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	.....	.....	.....137,225	.....	.....137,225	(25,759)	.....	.....	.....	.....	.....	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	.....	.....	.....14,078	.....	.....14,078	(6,547)	.....	.....	.....	.....	.....	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	.....	.....	.....1,344,403	.....	.....1,344,403	(257,764)	.....	.....	.....	.....	.....	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	.....	.....	.....253,753	.....	.....253,753	(94,379)	.....	.....	.....	.....	.....	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			139,395		139,395	(26,352)						03.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic 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	.....	.....	.....700,339	.....	.....700,339	(241,328)	.....	.....	.....	.....	.....	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	.....	.....	.....9,883	.....	.....9,883	(3,479)	.....	.....	.....	.....	.....	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	.....	.....	.....25,564	.....	.....25,564	(8,192)	.....	.....	.....	.....	.....	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	.....	.....	.....38,928	.....	.....38,928	(7,093)	.....	.....	.....	.....	.....	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	.....	.....	.....1,372,142	.....	.....1,372,142	(426,172)	.....	.....	.....	.....	.....	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	.....	.....	.....32,442	.....	.....32,442	(5,583)	.....	.....	.....	.....	.....	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	.....	.....	.....138,103	.....	.....138,103	(37,056)	.....	.....	.....	.....	.....	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	.....	.....	.....26,950	.....	.....26,950	(5,139)	.....	.....	.....	.....	.....	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	.....	.....	.....11,588	.....	.....11,588	(5,108)	.....	.....	.....	.....	.....	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	.....	.....	.....100,820	.....	.....100,820	(30,599)	.....	.....	.....	.....	.....	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	.....	.....	.....129,776	.....	.....129,776	(37,342)	.....	.....	.....	.....	.....	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	.....	.....	.....129,263	.....	.....129,263	(35,563)	.....	.....	.....	.....	.....	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	.....	.....	.....47,930	.....	.....47,930	(9,029)	.....	.....	.....	.....	.....	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	.....	.....	.....255,828	.....	.....255,828	(48,329)	.....	.....	.....	.....	.....	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	.....	.....	.....376	.....	.....376	(278)	.....	.....	.....	.....	.....	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	.....	.....	.....21,311	.....	.....21,311	(16,205)	.....	.....	.....	.....	.....	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	6,875	2,574,845	374.53.....	60,293	.....	.....	.....41,896	.....	.....41,896	(70,227)	.....	.....	.....	.....	.....	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	.....	.....	.....4,276	.....	.....4,276	(17,452)	.....	.....	.....	.....	.....	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	.....	.....	.....586	.....	.....586	(2,786)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/15/2019	02/12/2021	1,316	483,273	367.19.....	15,623	.....	.....	.....16,808	.....	.....16,808	(12,221)	.....	.....	.....	.....	.....	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	.....	.....	.....22,830	.....	.....22,830	(35,948)	.....	.....	.....	.....	.....	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			65,760		65,760	(98,569)						03.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....1,613	.....	.....1,613	(4,544)	.....	.....	.....	.....	.....	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	.....	.....	.....37,971	.....	.....37,971	(49,559)	.....	.....	.....	.....	.....	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	.....	.....	.....3,542	.....	.....3,542	(8,445)	.....	.....	.....	.....	.....	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	.....	.....	.....1,410	.....	.....1,410	(1,331)	.....	.....	.....	.....	.....	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	.....	.....	.....28,082	.....	.....28,082	(60,631)	.....	.....	.....	.....	.....	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	.....	.....	.....74,323	.....	.....74,323	(98,223)	.....	.....	.....	.....	.....	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	.....	.....	.....84,337	.....	.....84,337	(41,622)	.....	.....	.....	.....	.....	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	.....	.....	.....207,552	.....	.....207,552	(107,081)	.....	.....	.....	.....	.....	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	.....	.....	.....256,595	.....	.....256,595	(130,904)	.....	.....	.....	.....	.....	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	.....	.....	.....113,298	.....	.....113,298	(85,710)	.....	.....	.....	.....	.....	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	.....	.....	.....365,489	.....	.....365,489	(182,731)	.....	.....	.....	.....	.....	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	.....	.....	.....542,461	.....	.....542,461	(387,467)	.....	.....	.....	.....	.....	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	.....	.....	.....404,540	.....	.....404,540	(281,600)	.....	.....	.....	.....	.....	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	75,462	28,190,956	373.58.....	935,724	.....	.....	.....868,253	.....	.....868,253	(581,410)	.....	.....	.....	.....	.....	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	.....	.....	.....6,104	.....	.....6,104	(4,712)	.....	.....	.....	.....	.....	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	.....	.....	.....14,659	.....	.....14,659	(10,077)	.....	.....	.....	.....	.....	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	352	129,934	369.56.....	3,797	.....	.....	.....3,687	.....	.....3,687	(3,387)	.....	.....	.....	.....	.....	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	.....	.....	.....47,395	.....	.....47,395	(36,486)	.....	.....	.....	.....	.....	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	.....	.....	.....37,684	.....	.....37,684	(26,852)	.....	.....	.....	.....	.....	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	.....	.....	.....36,410	.....	.....36,410	(26,867)	.....	.....	.....	.....	.....	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	.....	.....	.....457	.....	.....457	(1,408)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/20/2019	02/05/2021	68	18,413	268.96.....	785			3,385		3,385	1,537						03.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/20/2019	02/05/2021	458	123,270	268.96.....	5,254	.....	.....	.....20,572	.....	.....20,572	8,187	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/20/2019	02/05/2021	874	236,122	270.06.....	9,488	.....	.....	.....38,284	.....	.....38,284	15,545	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/20/2019	02/05/2021	1,473	397,117	269.68.....	16,288	.....	.....	.....65,037	.....	.....65,037	26,224	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/20/2019	02/05/2021	3,109	854,579	274.84.....	26,229	.....	.....	.....121,287	.....	.....121,287	53,829	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/20/2019	02/05/2021	4,228	1,164,959	275.55.....	34,288	.....	.....	.....161,910	.....	.....161,910	72,822	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/20/2019	02/05/2021	710	195,921	275.89.....	5,651	.....	.....	.....26,955	.....	.....26,955	12,201	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/20/2019	02/05/2021	756	209,253	276.68.....	5,756	.....	.....	.....28,109	.....	.....28,109	12,912	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/20/2019	02/05/2021	9,143	2,505,044	273.99.....	80,786	.....	.....	.....364,404	.....	.....364,404	159,179	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/20/2019	02/04/2022	2,849	768,329	269.7.....	38,046	.....	.....	.....125,694	.....	.....125,694	50,141	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/20/2019	02/04/2022	195	52,455	268.96.....	2,683	.....	.....	.....8,749	.....	.....8,749	3,454	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/20/2019	02/04/2022	96	26,770	278.8.....	866	.....	.....	.....3,369	.....	.....3,369	1,386	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/20/2019	02/04/2022	10,061	2,708,982	269.26.....	136,762	.....	.....	.....448,311	.....	.....448,311	177,743	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/20/2019	02/04/2022	15,542	4,189,413	269.56.....	208,733	.....	.....	.....687,887	.....	.....687,887	212,059	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/20/2019	02/04/2022	12,925	3,587,973	277.61.....	123,071	.....	.....	.....468,631	.....	.....468,631	208,219	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/20/2019	02/04/2022	807	223,605	277.13.....	7,851	.....	.....	.....29,639	.....	.....29,639	13,086	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/20/2019	02/04/2022	21,739	5,999,565	275.98.....	222,642	.....	.....	.....823,334	.....	.....823,334	351,795	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/20/2019	02/04/2022	13,782	3,714,462	269.51.....	185,476	.....	.....	.....610,703	.....	.....610,703	230,713	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/20/2019	02/04/2022	21,161	5,826,783	275.36.....	222,708	.....	.....	.....814,438	.....	.....814,438	342,399	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/20/2019	02/04/2022	64,454	17,688,808	274.44.....	706,066	.....	.....	.....2,539,627	.....	.....2,539,627	1,061,223	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/20/2019	02/19/2021	1,167	317,308	271.94.....	11,613	.....	.....	.....48,896	.....	.....48,896	17,927	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/20/2019	02/19/2021	397	108,100	272.08.....	3,926	.....	.....	.....16,594	.....	.....16,594	7,005	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/20/2019	02/19/2021	695	193,129	278.02.....	4,962			24,887		24,887	11,727						03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019	02/19/2021	429	119,727	279.24.....	2,853	.....	.....	.....14,838	.....	.....14,838	7,150	.....	.....	.....	.....	.....	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	.....	.....	.....10,344	.....	.....10,344	4,703	.....	.....	.....	.....	.....	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	.....	.....	.....1,410,769	.....	....1,410,769	605,710	.....	.....	.....	.....	.....	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	.....	.....	.....58,683	.....	.....58,683	30,376	.....	.....	.....	.....	.....	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	.....	.....	.....831,551	.....	.....831,551	403,731	.....	.....	.....	.....	.....	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	.....	.....	.....128,731	.....	.....128,731	58,153	.....	.....	.....	.....	.....	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	.....	.....	.....390,478	.....	.....390,478	152,807	.....	.....	.....	.....	.....	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	.....	.....	.....75,387	.....	.....75,387	30,813	.....	.....	.....	.....	.....	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	.....	.....	.....427,354	.....	.....427,354	196,391	.....	.....	.....	.....	.....	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	.....	.....	.....3,691	.....	.....3,691	1,840	.....	.....	.....	.....	.....	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	.....	.....	.....187,098	.....	.....187,098	85,822	.....	.....	.....	.....	.....	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	.....	.....	.....130,308	.....	.....130,308	53,342	.....	.....	.....	.....	.....	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	.....	.....	.....425,382	.....	.....425,382	174,199	.....	.....	.....	.....	.....	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	.....	.....	.....939	.....	.....939	(982)	.....	.....	.....	.....	.....	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	.....	.....	.....124,434	.....	.....124,434	(102,396)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/26/2019	02/25/2021	48	18,157	379.06.....	374	.....	.....	.....162	.....	.....162	(474)	.....	.....	.....	.....	.....	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	825	304,339	369.12.....	9,762	.....	.....	.....9,077	.....	.....9,077	(7,861)	.....	.....	.....	.....	.....	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	.....	.....	.....59,798	.....	.....59,798	(106,105)	.....	.....	.....	.....	.....	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	.....	.....	.....1,769	.....	.....1,769	(5,316)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/26/2019	02/25/2021	852	325,135	381.69.....	5,912	.....	.....	.....1,826	.....	.....1,826	(8,093)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/26/2019	02/25/2021	1,322	507,755	384.13.....	8,195	.....	.....	.....1,737	.....	.....1,737	(11,788)	.....	.....	.....	.....	.....	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			42,718		42,718	(36,038)						03.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....26,629	.....	.....26,629	(50,041)	.....	.....	.....	.....	.....	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	.....	.....	.....80,731	.....	.....80,731	(129,070)	.....	.....	.....	.....	.....	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	.....	.....	.....320	.....	.....320	(247)	.....	.....	.....	.....	.....	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	.....	.....	.....4,433	.....	.....4,433	(17,412)	.....	.....	.....	.....	.....	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	.....	.....	.....1,619	.....	.....1,619	(4,136)	.....	.....	.....	.....	.....	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	.....	.....	.....24,826	.....	.....24,826	(41,479)	.....	.....	.....	.....	.....	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	.....	.....	.....14,229	.....	.....14,229	(46,053)	.....	.....	.....	.....	.....	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	.....	.....	.....22,837	.....	.....22,837	(53,422)	.....	.....	.....	.....	.....	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	.....	.....	.....22,997	.....	.....22,997	(34,101)	.....	.....	.....	.....	.....	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	.....	.....	.....129,682	.....	.....129,682	(69,721)	.....	.....	.....	.....	.....	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	.....	.....	.....326,607	.....	.....326,607	(175,124)	.....	.....	.....	.....	.....	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	.....	.....	.....294,236	.....	.....294,236	(157,837)	.....	.....	.....	.....	.....	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	.....	.....	.....96,354	.....	.....96,354	(76,597)	.....	.....	.....	.....	.....	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	.....	.....	.....4,352	.....	.....4,352	(4,504)	.....	.....	.....	.....	.....	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	.....	.....	.....4,137	.....	.....4,137	(3,251)	.....	.....	.....	.....	.....	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	.....	.....	.....380,930	.....	.....380,930	(205,535)	.....	.....	.....	.....	.....	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	36,431	13,712,564	376.4.....	438,992	.....	.....	.....362,737	.....	.....362,737	(272,771)	.....	.....	.....	.....	.....	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	.....	.....	.....433,171	.....	.....433,171	(317,067)	.....	.....	.....	.....	.....	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	.....	.....	.....858,463	.....	.....858,463	(615,099)	.....	.....	.....	.....	.....	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	.....	.....	.....1,445	.....	.....1,445	(1,319)	.....	.....	.....	.....	.....	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	.....	.....	.....8,785	.....	.....8,785	(7,986)	.....	.....	.....	.....	.....	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			2,216		2,216	(1,687)						03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....31,897	.....	.....31,897	(34,196)	.....	.....	.....	.....	.....	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	.....	.....	.....21,152	.....	.....21,152	(19,150)	.....	.....	.....	.....	.....	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	.....	.....	.....4,861	.....	.....4,861	(4,490)	.....	.....	.....	.....	.....	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	.....	.....	.....12,363	.....	.....12,363	(2,495)	.....	.....	.....	.....	.....	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	.....	.....	.....329,414	.....	.....329,414	(60,971)	.....	.....	.....	.....	.....	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	.....	.....	.....79,603	.....	.....79,603	(34,051)	.....	.....	.....	.....	.....	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	.....	.....	.....208,478	.....	.....208,478	(37,272)	.....	.....	.....	.....	.....	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	.....	.....	.....83,669	.....	.....83,669	(38,406)	.....	.....	.....	.....	.....	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	.....	.....	.....1,267,670	.....	.....1,267,670	(235,777)	.....	.....	.....	.....	.....	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	.....	.....	.....262,634	.....	.....262,634	(95,139)	.....	.....	.....	.....	.....	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	.....	.....	.....119,439	.....	.....119,439	(47,201)	.....	.....	.....	.....	.....	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	.....	.....	.....89,974	.....	.....89,974	(16,665)	.....	.....	.....	.....	.....	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	.....	.....	.....939,523	.....	.....939,523	(313,760)	.....	.....	.....	.....	.....	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	.....	.....	.....123,045	.....	.....123,045	(42,341)	.....	.....	.....	.....	.....	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	.....	.....	.....19,089	.....	.....19,089	(4,027)	.....	.....	.....	.....	.....	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	.....	.....	.....6,567	.....	.....6,567	(2,499)	.....	.....	.....	.....	.....	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	1,929	517,746	268.34.....	11,827	.....	.....	.....22,260	.....	.....22,260	(6,927)	.....	.....	.....	.....	.....	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	.....	.....	.....2,059,545	.....	.....2,059,545	(621,589)	.....	.....	.....	.....	.....	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	.....	.....	.....131,294	.....	.....131,294	(36,073)	.....	.....	.....	.....	.....	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	.....	.....	.....27,579	.....	.....27,579	(9,437)	.....	.....	.....	.....	.....	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	.....	.....	.....11,506	.....	.....11,506	(3,569)	.....	.....	.....	.....	.....	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			39,230		39,230	(13,524)						03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....29,643	.....	.....29,643	(5,575)	.....	.....	.....	.....	.....	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	.....	.....	.....1,140	.....	.....1,140	(225)	.....	.....	.....	.....	.....	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	.....	.....	.....11,293	.....	.....11,293	(6,162)	.....	.....	.....	.....	.....	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	.....	.....	.....354,711	.....	.....354,711	(66,758)	.....	.....	.....	.....	.....	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	.....	.....	.....4,080	.....	.....4,080	(4,038)	.....	.....	.....	.....	.....	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	.....	.....	.....33,069	.....	.....33,069	(17,948)	.....	.....	.....	.....	.....	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	.....	.....	.....80,057	.....	.....80,057	(43,449)	.....	.....	.....	.....	.....	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	.....	.....	.....29,965	.....	.....29,965	(24,146)	.....	.....	.....	.....	.....	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	.....	.....	.....46,705	.....	.....46,705	(25,348)	.....	.....	.....	.....	.....	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	02/25/2022	8,213	3,094,143	376.74.....	90,507	.....	.....	.....80,227	.....	.....80,227	(61,293)	.....	.....	.....	.....	.....	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	.....	.....	.....141,475	.....	.....141,475	(105,745)	.....	.....	.....	.....	.....	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	.....	.....	.....102,193	.....	.....102,193	(73,699)	.....	.....	.....	.....	.....	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	.....	.....	.....19,327	.....	.....19,327	(12,866)	.....	.....	.....	.....	.....	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	.....	.....	.....25,928	.....	.....25,928	(19,854)	.....	.....	.....	.....	.....	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	.....	.....	.....1,112	.....	.....1,112	(658)	.....	.....	.....	.....	.....	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	.....	.....	.....5,573	.....	.....5,573	(5,942)	.....	.....	.....	.....	.....	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	407	148,361	364.81.....	5,226	.....	.....	.....6,170	.....	.....6,170	(3,652)	.....	.....	.....	.....	.....	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	.....	.....	.....98,462	.....	.....98,462	(65,709)	.....	.....	.....	.....	.....	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	.....	.....	.....20,667	.....	.....20,667	(12,846)	.....	.....	.....	.....	.....	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	.....	.....	.....19,868	.....	.....19,868	(29,173)	.....	.....	.....	.....	.....	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	.....	.....	.....2,679	.....	.....2,679	(9,282)	.....	.....	.....	.....	.....	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			1,365		1,365	(4,007)						03.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....61,048	.....	.....61,048	(37,975)	.....	.....	.....	.....	.....	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	.....	.....	.....29,370	.....	.....29,370	(39,433)	.....	.....	.....	.....	.....	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	.....	.....	.....54,733	.....	.....54,733	(58,519)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/07/2019	03/05/2021	7,518	2,789,756	371.07.....	75,257	.....	.....	.....70,212	.....	.....70,212	(73,001)	.....	.....	.....	.....	.....	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	.....	.....	.....4,801	.....	.....4,801	(4,214)	.....	.....	.....	.....	.....	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	.....	.....	.....115,692	.....	.....115,692	(130,916)	.....	.....	.....	.....	.....	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	.....	.....	.....4,442	.....	.....4,442	(8,605)	.....	.....	.....	.....	.....	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	.....	.....	.....45,997	.....	.....45,997	(50,906)	.....	.....	.....	.....	.....	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	.....	.....	.....63,082	.....	.....63,082	(113,919)	.....	.....	.....	.....	.....	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	.....	.....	.....15,963	.....	.....15,963	(26,139)	.....	.....	.....	.....	.....	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	.....	.....	.....113,712	.....	.....113,712	(122,337)	.....	.....	.....	.....	.....	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	.....	.....	.....110,260	.....	.....110,260	(50,208)	.....	.....	.....	.....	.....	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	.....	.....	.....185,878	.....	.....185,878	(84,752)	.....	.....	.....	.....	.....	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	.....	.....	.....504,997	.....	.....504,997	(226,403)	.....	.....	.....	.....	.....	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	.....	.....	.....131,937	.....	.....131,937	(85,715)	.....	.....	.....	.....	.....	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	.....	.....	.....4,320	.....	.....4,320	(3,792)	.....	.....	.....	.....	.....	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	16,239	5,934,468	365.44.....	255,606	.....	.....	.....280,045	.....	.....280,045	(127,523)	.....	.....	.....	.....	.....	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	.....	.....	.....480,385	.....	.....480,385	(304,393)	.....	.....	.....	.....	.....	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	.....	.....	.....599,260	.....	.....599,260	(368,702)	.....	.....	.....	.....	.....	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	65,544	24,352,039	371.54.....	856,654	.....	.....	.....849,160	.....	.....849,160	(506,437)	.....	.....	.....	.....	.....	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	.....	.....	.....4,582	.....	.....4,582	(4,021)	.....	.....	.....	.....	.....	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			2,187		2,187	(3,738)						03.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....4,304	.....	.....4,304	(7,156)	.....	.....	.....	.....	.....	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	.....	.....	.....14,054	.....	.....14,054	(22,200)	.....	.....	.....	.....	.....	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	.....	.....	.....5,740	.....	.....5,740	(3,115)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/20/2019	02/19/2021	700	266,044	379.96.....	5,048	.....	.....	.....1,926	.....	.....1,926	(6,939)	.....	.....	.....	.....	.....	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	.....	.....	.....56,236	.....	.....56,236	(79,465)	.....	.....	.....	.....	.....	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	.....	.....	.....99,010	.....	.....99,010	(94,687)	.....	.....	.....	.....	.....	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	.....	.....	.....85,358	.....	.....85,358	(139,451)	.....	.....	.....	.....	.....	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	.....	.....	.....32,246	.....	.....32,246	(36,480)	.....	.....	.....	.....	.....	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	.....	.....	.....105,018	.....	.....105,018	(117,900)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/20/2019	03/16/2021	8,968	3,357,010	374.32.....	84,840	.....	.....	.....61,784	.....	.....61,784	(87,864)	.....	.....	.....	.....	.....	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	.....	.....	.....24,062	.....	.....24,062	(42,146)	.....	.....	.....	.....	.....	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	.....	.....	.....52,704	.....	.....52,704	(63,282)	.....	.....	.....	.....	.....	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	.....	.....	.....61,092	.....	.....61,092	(83,076)	.....	.....	.....	.....	.....	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	.....	.....	.....5,817	.....	.....5,817	(3,621)	.....	.....	.....	.....	.....	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	.....	.....	.....4,975	.....	.....4,975	(4,596)	.....	.....	.....	.....	.....	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	.....	.....	.....2,398	.....	.....2,398	(2,124)	.....	.....	.....	.....	.....	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	02/08/2022	324	124,627	385.15.....	2,822	.....	.....	.....1,832	.....	.....1,832	(2,164)	.....	.....	.....	.....	.....	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	.....	.....	.....4,065	.....	.....4,065	(2,184)	.....	.....	.....	.....	.....	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	.....	.....	.....4,520	.....	.....4,520	(4,343)	.....	.....	.....	.....	.....	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	.....	.....	.....4,075	.....	.....4,075	(2,505)	.....	.....	.....	.....	.....	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	.....	.....	.....6,134	.....	.....6,134	(4,847)	.....	.....	.....	.....	.....	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	.....	.....	.....9,035	.....	.....9,035	(6,511)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

E18.43

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/20/2019	03/02/2022	524	198,582	378.98.....	5,711	.....	.....	.....4,523	.....	.....4,523	(3,807)	.....	.....	.....	.....	.....	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	.....	.....	.....25,531	.....	.....25,531	(16,228)	.....	.....	.....	.....	.....	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	.....	.....	.....33,859	.....	.....33,859	(17,544)	.....	.....	.....	.....	.....	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	.....	.....	.....1,204	.....	.....1,204	(4,455)	.....	.....	.....	.....	.....	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	.....	.....	.....7,127	.....	.....7,127	(4,305)	.....	.....	.....	.....	.....	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	.....	.....	.....487,682	.....	.....487,682	(287,701)	.....	.....	.....	.....	.....	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	.....	.....	.....420,100	.....	.....420,100	(265,896)	.....	.....	.....	.....	.....	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	.....	.....	.....888,547	.....	.....888,547	(546,302)	.....	.....	.....	.....	.....	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	.....	.....	.....290,719	.....	.....290,719	(188,064)	.....	.....	.....	.....	.....	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	.....	.....	.....493,215	.....	.....493,215	(321,515)	.....	.....	.....	.....	.....	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	.....	.....	.....405,981	.....	.....405,981	(257,608)	.....	.....	.....	.....	.....	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	.....	.....	.....570,876	.....	.....570,876	(354,581)	.....	.....	.....	.....	.....	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	.....	.....	.....685,652	.....	.....685,652	(425,768)	.....	.....	.....	.....	.....	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	.....	.....	.....582,044	.....	.....582,044	(370,910)	.....	.....	.....	.....	.....	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	.....	.....	.....3,073	.....	.....3,073	(4,098)	.....	.....	.....	.....	.....	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	03/05/2021	655	245,195	374.36.....	6,137	.....	.....	.....4,357	.....	.....4,357	(6,503)	.....	.....	.....	.....	.....	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	7,513	2,773,309	369.12.....	87,380	.....	.....	.....83,258	.....	.....83,258	(71,407)	.....	.....	.....	.....	.....	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	.....	.....	.....49,173	.....	.....49,173	(57,979)	.....	.....	.....	.....	.....	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	.....	.....	.....58,075	.....	.....58,075	(87,059)	.....	.....	.....	.....	.....	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	.....	.....	.....40,233	.....	.....40,233	(69,835)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019	02/04/2021	653	176,951	270.99.....	7,719	.....	.....	.....27,985	.....	.....27,985	11,551	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019	02/17/2021	1,029	287,883	279.77.....	7,701	.....	.....	.....35,065	.....	.....35,065	17,048	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019	02/19/2021	462	127,568	275.93.....	4,286	.....	.....	.....17,529	.....	.....17,529	7,945	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019	02/22/2021	1,429	396,807	277.74.....	12,038	.....	.....	.....51,584	.....	.....51,584	24,189	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019	02/25/2021	2,585	715,654	276.9.....	22,855	.....	.....	.....95,486	.....	.....95,486	43,968	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019	02/26/2021	1,068	294,936	276.08.....	9,880	.....	.....	.....40,345	.....	.....40,345	18,275	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019	02/26/2021	711	194,274	273.41.....	7,550	.....	.....	.....28,731	.....	.....28,731	12,389	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019	03/01/2021	610	167,405	274.48.....	6,148	.....	.....	.....24,009	.....	.....24,009	10,569	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019	03/02/2021	1,345	366,731	272.65.....	14,887	.....	.....	.....55,409	.....	.....55,409	23,583	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019	03/03/2021	486	135,195	278.34.....	3,990	.....	.....	.....17,246	.....	.....17,246	8,143	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019	03/04/2021	1,297	355,945	274.34.....	13,201	.....	.....	.....51,256	.....	.....51,256	22,507	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019	03/05/2021	1,335	368,681	276.23.....	12,313	.....	.....	.....50,204	.....	.....50,204	22,834	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019	03/05/2021	1,348	371,903	275.87.....	12,676	.....	.....	.....51,194	.....	.....51,194	23,131	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019	03/08/2021	1,391	380,137	273.35.....	14,923	.....	.....	.....56,313	.....	.....56,313	24,306	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019	03/09/2021	2,135	599,022	280.6.....	15,537	.....	.....	.....70,971	.....	.....70,971	34,936	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019	03/11/2021	661	183,682	277.73.....	5,658	.....	.....	.....23,885	.....	.....23,885	11,188	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019	03/12/2021	917	254,916	278.08.....	7,700	.....	.....	.....32,785	.....	.....32,785	15,462	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019	03/12/2021	496	137,221	276.9.....	4,437	.....	.....	.....18,308	.....	.....18,308	8,452	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019	03/15/2021	1,286	361,054	280.69.....	9,368	.....	.....	.....42,647	.....	.....42,647	21,051	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019	03/16/2021	723	204,178	282.49.....	4,749	.....	.....	.....22,663	.....	.....22,663	11,531	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019	03/18/2021	1,732	486,405	280.86.....	12,527	.....	.....	.....57,124	.....	.....57,124	28,230	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019	03/19/2021	890	247,021	277.48.....	7,770	.....	.....	.....32,372	.....	.....32,372	15,088	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019	02/02/2022	965	268,574	278.28.....	10,090	.....	.....	.....34,354	.....	.....34,354	15,421	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019	02/10/2022	560	155,759	278.31.....	5,870	.....	.....	.....19,907	.....	.....19,907	8,949	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019	02/11/2022	1,843	514,110	278.88.....	18,867	.....	.....	.....64,537	.....	.....64,537	29,216	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019	02/16/2022	729	198,281	271.83.....	10,068	.....	.....	.....30,636	.....	.....30,636	12,571	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019	02/17/2022	693	189,127	273.1.....	9,086	.....	.....	.....28,211	.....	.....28,211	11,814	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019	03/18/2022	14,875	4,110,517	276.33.....	173,232	.....	.....	.....558,448	.....	.....558,448	243,368	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019	02/18/2022	1,068	296,231	277.25.....	11,788	.....	.....	.....39,128	.....	.....39,128	17,297	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019	03/18/2022	13,759	3,811,906	277.05.....	155,441	.....	.....	.....506,753	.....	.....506,753	211,688	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019	02/18/2022	1,274	346,800	272.13.....	17,396	.....	.....	.....53,144	.....	.....53,144	21,937	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019	03/18/2022	11,696	3,249,405	277.83.....	127,814	.....	.....	.....421,770	.....	.....421,770	187,352	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019	02/18/2022	7,581	2,107,799	278.04.....	80,825	.....	.....	.....271,704	.....	.....271,704	121,369	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019	03/15/2022	9,084	2,521,010	277.53.....	100,390	.....	.....	.....330,249	.....	.....330,249	145,531	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019	02/18/2022	5,542	1,521,063	274.47.....	68,769	.....	.....	.....218,211	.....	.....218,211	92,968	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019	03/14/2022	10,546	2,907,991	275.75.....	125,575	.....	.....	.....401,937	.....	.....401,937	173,375	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019	03/11/2022	5,933	1,641,021	276.58.....	68,130	.....	.....	.....221,262	.....	.....221,262	96,747	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019	03/11/2022	14,510	4,011,057	276.43.....	167,674	.....	.....	.....543,263	.....	.....543,263	237,075	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019	02/22/2022	12,891	3,565,159	276.57.....	146,741	.....	.....	.....480,755	.....	.....480,755	200,155	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019	03/11/2022	22,308	6,183,440	277.18.....	249,723	.....	.....	.....818,703	.....	.....818,703	347,443	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019	02/25/2022	21,875	6,037,943	276.02.....	255,287	.....	.....	.....827,759	.....	.....827,759	360,265	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019	03/08/2022	11,769	3,227,229	274.22.....	148,851	.....	.....	.....466,368	.....	.....466,368	198,143	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019	03/07/2022	11,560	3,171,442	274.34.....	145,429	.....	.....	.....456,727	.....	.....456,727	193,859	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019	02/25/2022	10,099	2,786,336	275.9.....	118,457	.....	.....	.....383,353	.....	.....383,353	166,581	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019	03/04/2022	4,993	1,364,092	273.22.....	65,648	.....	.....	.....202,799	.....	.....202,799	84,990	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019	02/25/2022	8,494	2,347,739	276.4.....	97,545			318,221		318,221	139,201						03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: 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	.....	.....	.....800,935	.....	.....800,935	321,509	.....	.....	.....	.....	.....	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	.....	.....	.....207,953	.....	.....207,953	87,852	.....	.....	.....	.....	.....	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	.....	.....	.....357,066	.....	.....357,066	156,315	.....	.....	.....	.....	.....	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	.....	.....	.....747,077	.....	.....747,077	327,412	.....	.....	.....	.....	.....	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	.....	.....	.....176,381	.....	.....176,381	80,650	.....	.....	.....	.....	.....	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	.....	.....	.....11,230	.....	.....11,230	4,602	.....	.....	.....	.....	.....	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	.....	.....	.....11,605	.....	.....11,605	(2,439)	.....	.....	.....	.....	.....	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	.....	.....	.....232,474	.....	.....232,474	(59,155)	.....	.....	.....	.....	.....	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	.....	.....	.....275,302	.....	.....275,302	(71,332)	.....	.....	.....	.....	.....	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	.....	.....	.....275,618	.....	.....275,618	(67,805)	.....	.....	.....	.....	.....	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	.....	.....	.....408,514	.....	.....408,514	(112,991)	.....	.....	.....	.....	.....	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	.....	.....	.....403,899	.....	.....403,899	(110,958)	.....	.....	.....	.....	.....	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	.....	.....	.....274,979	.....	.....274,979	(77,941)	.....	.....	.....	.....	.....	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	.....	.....	.....177,913	.....	.....177,913	(46,710)	.....	.....	.....	.....	.....	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	.....	.....	.....309,335	.....	.....309,335	(77,944)	.....	.....	.....	.....	.....	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	.....	.....	.....251,474	.....	.....251,474	(62,693)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/22/2019	03/21/2022	63,555	16,941,242	266.56.....	624,111	.....	.....	.....824,303	.....	.....824,303	(221,497)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/22/2019	03/05/2021	757	198,414	262.21.....	7,090	.....	.....	.....11,577	.....	.....11,577	(2,639)	.....	.....	.....	.....	.....	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	.....	.....	.....4,195	.....	.....4,195	(1,043)	.....	.....	.....	.....	.....	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	.....	.....	.....28,964	.....	.....28,964	(5,449)	.....	.....	.....	.....	.....	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	.....	.....	.....281,892	.....	.....281,892	(59,663)	.....	.....	.....	.....	.....	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	.....	.....	.....272,713	.....	.....272,713	(56,795)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....239,471	.....	.....239,471	(49,158)	.....	.....	.....	.....	.....	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	.....	.....	.....506,059	.....	.....506,059	(104,978)	.....	.....	.....	.....	.....	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	.....	.....	.....777,987	.....	.....777,987	(181,975)	.....	.....	.....	.....	.....	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	.....	.....	.....12,671	.....	.....12,671	(15,992)	.....	.....	.....	.....	.....	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	.....	.....	.....30,605	.....	.....30,605	(64,657)	.....	.....	.....	.....	.....	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	.....	.....	.....22,966	.....	.....22,966	(16,585)	.....	.....	.....	.....	.....	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	.....	.....	.....32,089	.....	.....32,089	(18,795)	.....	.....	.....	.....	.....	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	.....	.....	.....18,912	.....	.....18,912	(12,892)	.....	.....	.....	.....	.....	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	.....	.....	.....355,580	.....	.....355,580	(232,450)	.....	.....	.....	.....	.....	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	.....	.....	.....250,560	.....	.....250,560	(188,033)	.....	.....	.....	.....	.....	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	.....	.....	.....250,057	.....	.....250,057	(200,114)	.....	.....	.....	.....	.....	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	.....	.....	.....447,331	.....	.....447,331	(365,954)	.....	.....	.....	.....	.....	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	.....	.....	.....226,711	.....	.....226,711	(175,821)	.....	.....	.....	.....	.....	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	.....	.....	.....349,726	.....	.....349,726	(286,365)	.....	.....	.....	.....	.....	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	.....	.....	.....104,308	.....	.....104,308	(183,135)	.....	.....	.....	.....	.....	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	.....	.....	.....322,005	.....	.....322,005	(260,245)	.....	.....	.....	.....	.....	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	8,487	3,192,301	376.16.....	93,607	.....	.....	.....47,993	.....	.....47,993	(82,734)	.....	.....	.....	.....	.....	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	.....	.....	.....56,139	.....	.....56,139	(121,612)	.....	.....	.....	.....	.....	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	.....	.....	.....40,808	.....	.....40,808	(130,304)	.....	.....	.....	.....	.....	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	.....	.....	.....42,275	.....	.....42,275	(114,426)	.....	.....	.....	.....	.....	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	.....	.....	.....20,441	.....	.....20,441	(55,647)	.....	.....	.....	.....	.....	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	.....	.....	.....15,041	.....	.....15,041	(38,875)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....63,895	.....	.....63,895	(156,923)	.....	.....	.....	.....	.....	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	.....	.....	.....627	.....	.....627	(344)	.....	.....	.....	.....	.....	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	.....	.....	.....375,087	.....	.....375,087	(119,869)	.....	.....	.....	.....	.....	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	.....	.....	.....1,879	.....	.....1,879	(754)	.....	.....	.....	.....	.....	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	.....	.....	.....278,335	.....	.....278,335	(98,522)	.....	.....	.....	.....	.....	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	.....	.....	.....150,551	.....	.....150,551	(50,941)	.....	.....	.....	.....	.....	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	.....	.....	.....336,487	.....	.....336,487	(115,521)	.....	.....	.....	.....	.....	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	.....	.....	.....3,995	.....	.....3,995	(1,784)	.....	.....	.....	.....	.....	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	.....	.....	.....778,259	.....	.....778,259	(253,579)	.....	.....	.....	.....	.....	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	.....	.....	.....214,811	.....	.....214,811	(75,282)	.....	.....	.....	.....	.....	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	.....	.....	.....165,718	.....	.....165,718	(61,089)	.....	.....	.....	.....	.....	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	.....	.....	.....201,320	.....	.....201,320	(74,920)	.....	.....	.....	.....	.....	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	.....	.....	.....6,326	.....	.....6,326	(14,798)	.....	.....	.....	.....	.....	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	.....	.....	.....32,444	.....	.....32,444	(29,287)	.....	.....	.....	.....	.....	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	.....	.....	.....416,250	.....	.....416,250	(324,451)	.....	.....	.....	.....	.....	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	.....	.....	.....552,525	.....	.....552,525	(416,215)	.....	.....	.....	.....	.....	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	33,760	12,737,797	377.31.....	425,707	.....	.....	.....330,320	.....	.....330,320	(246,176)	.....	.....	.....	.....	.....	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	.....	.....	.....361,657	.....	.....361,657	(269,650)	.....	.....	.....	.....	.....	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	.....	.....	.....345,240	.....	.....345,240	(251,172)	.....	.....	.....	.....	.....	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	.....	.....	.....89,930	.....	.....89,930	(202,069)	.....	.....	.....	.....	.....	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	.....	.....	.....53,161	.....	.....53,161	(164,189)	.....	.....	.....	.....	.....	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			27,512		27,512	(65,818)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
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	.....	.....26,566	.....	.....26,566	(44,041)	.....	.....	.....	.....	.....	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	.....	.....24,770	.....	.....24,770	(60,457)	.....	.....	.....	.....	.....	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	.....	.....96,836	.....	.....96,836	(157,664)	.....	.....	.....	.....	.....	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	.....	.....39,965	.....	.....39,965	(63,976)	.....	.....	.....	.....	.....	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	.....	.....21,137	.....	.....21,137	(15,175)	.....	.....	.....	.....	.....	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	.....	.....119,552	.....	.....119,552	59,406	.....	.....	.....	.....	.....	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	.....	.....111,175	.....	.....111,175	55,676	.....	.....	.....	.....	.....	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	.....	.....114,005	.....	.....114,005	56,145	.....	.....	.....	.....	.....	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	.....	.....156,963	.....	.....156,963	73,109	.....	.....	.....	.....	.....	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	.....	.....113,155	.....	.....113,155	57,120	.....	.....	.....	.....	.....	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	.....	.....355,131	.....	.....355,131	162,749	.....	.....	.....	.....	.....	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	.....	.....128,619	.....	.....128,619	58,370	.....	.....	.....	.....	.....	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	.....	.....866,069	.....	.....866,069	395,863	.....	.....	.....	.....	.....	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	.....	.....243,738	.....	.....243,738	110,786	.....	.....	.....	.....	.....	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	.....	.....316,363	.....	.....316,363	146,733	.....	.....	.....	.....	.....	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	.....	.....280,112	.....	.....280,112	124,142	.....	.....	.....	.....	.....	03.....	
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	.....	.....416,652	.....	.....416,652	195,077	.....	.....	.....	.....	.....	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	.....	.....545,663	.....	.....545,663	236,480	.....	.....	.....	.....	.....	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	.....	.....170,971	.....	.....170,971	75,820	.....	.....	.....	.....	.....	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	.....	.....356,554	.....	.....356,554	164,410	.....	.....	.....	.....	.....	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	.....	.....522,517	.....	.....522,517	226,827	.....	.....	.....	.....	.....	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	.....	.....296,094	.....	.....296,094	134,301	.....	.....	.....	.....	.....	03.....	

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	04/11/2019	04/01/2022	11,735	3,297,420	280.99.....	123,219	.....	.....	.....386,984	.....	.....386,984	178,105	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	04/11/2019	03/28/2022	7,677	2,154,343	280.63.....	81,687	.....	.....	.....255,823	.....	.....255,823	117,475	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	04/11/2019	03/29/2022	7,420	2,087,607	281.36.....	76,535	.....	.....	.....241,986	.....	.....241,986	111,881	.....	.....	.....	.....	.....	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	.....	.....	.....4,968	.....	.....4,968	(13,334)	.....	.....	.....	.....	.....	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	.....	.....	.....110,928	.....	.....110,928	(127,838)	.....	.....	.....	.....	.....	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	.....	.....	.....10,151	.....	.....10,151	(21,496)	.....	.....	.....	.....	.....	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	.....	.....	.....9,058	.....	.....9,058	(8,832)	.....	.....	.....	.....	.....	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	.....	.....	.....11,385	.....	.....11,385	(8,723)	.....	.....	.....	.....	.....	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	.....	.....	.....10,197	.....	.....10,197	(8,172)	.....	.....	.....	.....	.....	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	.....	.....	.....307,431	.....	.....307,431	(218,364)	.....	.....	.....	.....	.....	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	.....	.....	.....833,218	.....	.....833,218	(594,797)	.....	.....	.....	.....	.....	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	.....	.....	.....434,848	.....	.....434,848	(328,506)	.....	.....	.....	.....	.....	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	.....	.....	.....446,273	.....	.....446,273	(338,636)	.....	.....	.....	.....	.....	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	.....	.....	.....558,830	.....	.....558,830	(377,978)	.....	.....	.....	.....	.....	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	.....	.....	.....63,630	.....	.....63,630	(84,805)	.....	.....	.....	.....	.....	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	.....	.....	.....626,059	.....	.....626,059	(405,016)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/15/2019	04/06/2021	9,173	3,468,797	378.16.....	72,741	.....	.....	.....43,973	.....	.....43,973	(86,211)	.....	.....	.....	.....	.....	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	.....	.....	.....35,978	.....	.....35,978	(56,992)	.....	.....	.....	.....	.....	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	.....	.....	.....66,758	.....	.....66,758	(104,642)	.....	.....	.....	.....	.....	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	.....	.....	.....31,962	.....	.....31,962	(72,766)	.....	.....	.....	.....	.....	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	04/09/2021	14,596	5,504,021	377.09.....	121,877	.....	.....	.....80,003	.....	.....80,003	(137,831)	.....	.....	.....	.....	.....	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	.....	.....	.....97,310	.....	.....97,310	(139,177)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....66,501	.....	.....66,501	(87,205)	.....	.....	.....	.....	.....	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	.....	.....	.....9,538	.....	.....9,538	(3,474)	.....	.....	.....	.....	.....	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	.....	.....	.....261,831	.....	.....261,831	(66,848)	.....	.....	.....	.....	.....	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	.....	.....	.....527,946	.....	.....527,946	(117,647)	.....	.....	.....	.....	.....	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	.....	.....	.....367,914	.....	.....367,914	(87,755)	.....	.....	.....	.....	.....	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	.....	.....	.....587,300	.....	.....587,300	(171,815)	.....	.....	.....	.....	.....	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	.....	.....	.....232,171	.....	.....232,171	(73,532)	.....	.....	.....	.....	.....	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	.....	.....	.....162,775	.....	.....162,775	(41,597)	.....	.....	.....	.....	.....	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	.....	.....	.....417,535	.....	.....417,535	(109,677)	.....	.....	.....	.....	.....	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	.....	.....	.....352,310	.....	.....352,310	(108,762)	.....	.....	.....	.....	.....	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	.....	.....	.....7,248	.....	.....7,248	(2,159)	.....	.....	.....	.....	.....	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	.....	.....	.....597,542	.....	.....597,542	(151,590)	.....	.....	.....	.....	.....	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	.....	.....	.....338,406	.....	.....338,406	(78,178)	.....	.....	.....	.....	.....	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	.....	.....	.....4,534	.....	.....4,534	(20,914)	.....	.....	.....	.....	.....	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	.....	.....	.....5,453	.....	.....5,453	(6,329)	.....	.....	.....	.....	.....	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	.....	.....	.....45,714	.....	.....45,714	(32,806)	.....	.....	.....	.....	.....	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	91,366	34,166,248	373.95.....	1,166,742	.....	.....	.....1,079,010	.....	....1,079,010	(681,819)	.....	.....	.....	.....	.....	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	.....	.....	.....685,963	.....	.....685,963	(416,347)	.....	.....	.....	.....	.....	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	.....	.....	.....775,851	.....	.....775,851	(437,480)	.....	.....	.....	.....	.....	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	.....	.....	.....446,458	.....	.....446,458	(268,499)	.....	.....	.....	.....	.....	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	.....	.....	.....1,490,531	.....	....1,490,531	(947,753)	.....	.....	.....	.....	.....	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			58,250		58,250	(57,079)						03.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....48,896	.....	.....48,896	(62,431)	.....	.....	.....	.....	.....	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	.....	.....	.....177,699	.....	.....177,699	(196,522)	.....	.....	.....	.....	.....	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	.....	.....	.....68,465	.....	.....68,465	(75,037)	.....	.....	.....	.....	.....	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	.....	.....	.....36,265	.....	.....36,265	(44,897)	.....	.....	.....	.....	.....	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	.....	.....	.....61,497	.....	.....61,497	(79,560)	.....	.....	.....	.....	.....	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	.....	.....	.....63,077	.....	.....63,077	(80,290)	.....	.....	.....	.....	.....	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	.....	.....	.....67,707	.....	.....67,707	(68,207)	.....	.....	.....	.....	.....	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	.....	.....	.....4,819	.....	.....4,819	(1,411)	.....	.....	.....	.....	.....	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	.....	.....	.....879,256	.....	.....879,256	(207,244)	.....	.....	.....	.....	.....	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	.....	.....	.....264,175	.....	.....264,175	(55,120)	.....	.....	.....	.....	.....	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	.....	.....	.....247,966	.....	.....247,966	(63,072)	.....	.....	.....	.....	.....	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	.....	.....	.....278,332	.....	.....278,332	(66,662)	.....	.....	.....	.....	.....	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	.....	.....	.....554,655	.....	.....554,655	(137,384)	.....	.....	.....	.....	.....	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	.....	.....	.....1,576	.....	.....1,576	(3,369)	.....	.....	.....	.....	.....	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	.....	.....	.....428,765	.....	.....428,765	(275,208)	.....	.....	.....	.....	.....	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	.....	.....	.....5,155	.....	.....5,155	(6,363)	.....	.....	.....	.....	.....	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	3,687	1,377,921	373.72.....	39,083	.....	.....	.....29,377	.....	.....29,377	(34,675)	.....	.....	.....	.....	.....	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	.....	.....	.....194,977	.....	.....194,977	(247,014)	.....	.....	.....	.....	.....	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	.....	.....	.....49,919	.....	.....49,919	(58,607)	.....	.....	.....	.....	.....	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	.....	.....	.....9,001	.....	.....9,001	(6,683)	.....	.....	.....	.....	.....	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	.....	.....	.....11,195	.....	.....11,195	(7,670)	.....	.....	.....	.....	.....	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			629,837		629,837	(392,131)						03.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....349,984	.....	.....349,984	(226,894)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/06/2019	04/15/2021	2,351	660,593	280.96.....	20,730	.....	.....	.....77,314	.....	.....77,314	37,970	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/06/2019	04/22/2022	7,950	2,234,442	281.07.....	89,371	.....	.....	.....261,706	.....	.....261,706	120,151	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/06/2019	04/18/2022	9,339	2,618,740	280.4.....	107,768	.....	.....	.....313,495	.....	.....313,495	143,320	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/06/2019	04/14/2022	19,957	5,570,265	279.11.....	242,495	.....	.....	.....694,972	.....	.....694,972	312,910	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/06/2019	04/23/2021	1,563	437,829	280.2.....	14,437	.....	.....	.....52,568	.....	.....52,568	25,484	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/06/2019	05/05/2021	814	232,368	285.64.....	5,640	.....	.....	.....22,944	.....	.....22,944	12,074	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/06/2019	04/11/2022	9,652	2,722,932	282.12.....	103,124	.....	.....	.....307,797	.....	.....307,797	143,904	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/06/2019	04/22/2022	23,022	6,424,861	279.07.....	281,310	.....	.....	.....802,752	.....	.....802,752	350,810	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/06/2019	04/04/2022	2,707	760,312	280.9.....	30,353	.....	.....	.....89,503	.....	.....89,503	41,197	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/06/2019	04/29/2022	12,780	3,655,703	286.04.....	116,163	.....	.....	.....360,031	.....	.....360,031	174,862	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/06/2019	04/28/2021	1,940	553,211	285.2.....	13,693	.....	.....	.....55,561	.....	.....55,561	29,140	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/06/2019	04/26/2022	7,175	2,036,602	283.86.....	71,700	.....	.....	.....216,932	.....	.....216,932	102,879	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/06/2019	04/25/2022	4,855	1,369,037	281.96.....	52,646	.....	.....	.....155,672	.....	.....155,672	72,183	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/06/2019	04/12/2022	14,827	4,187,869	282.45.....	156,266	.....	.....	.....468,126	.....	.....468,126	219,668	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/06/2019	05/03/2022	4,623	1,314,964	284.41.....	45,294	.....	.....	.....137,417	.....	.....137,417	65,676	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/06/2019	04/29/2022	8,753	2,473,793	282.63.....	92,426	.....	.....	.....275,013	.....	.....275,013	128,708	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/06/2019	04/30/2021	1,745	495,032	283.65.....	13,468	.....	.....	.....52,693	.....	.....52,693	26,968	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/06/2019	04/19/2021	4,390	1,235,878	281.52.....	37,685	.....	.....	.....141,897	.....	.....141,897	70,306	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/06/2019	04/14/2022	12,900	3,623,251	280.87.....	145,630	.....	.....	.....427,073	.....	.....427,073	196,408	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/06/2019	05/02/2022	6,082	1,716,152	282.17.....	65,611	.....	.....	.....193,814	.....	.....193,814	90,489	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/06/2019	04/14/2022	25,082	7,057,939	281.39.....	276,973			817,714		817,714	378,351						03.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: 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	.....	.....	.....237,807	.....	.....237,807	109,386	.....	.....	.....	.....	.....	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	.....	.....	.....50,791	.....	.....50,791	24,708	.....	.....	.....	.....	.....	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	.....	.....	.....497,081	.....	.....497,081	232,326	.....	.....	.....	.....	.....	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	.....	.....	.....60,861	.....	.....60,861	29,613	.....	.....	.....	.....	.....	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	.....	.....	.....3,685	.....	.....3,685	(11,445)	.....	.....	.....	.....	.....	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	6,236	2,322,638	372.46.....	63,232	.....	.....	.....56,111	.....	.....56,111	(58,236)	.....	.....	.....	.....	.....	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	.....	.....	.....28,866	.....	.....28,866	(35,604)	.....	.....	.....	.....	.....	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	.....	.....	.....87,463	.....	.....87,463	(116,889)	.....	.....	.....	.....	.....	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	.....	.....	.....91,949	.....	.....91,949	(102,078)	.....	.....	.....	.....	.....	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	.....	.....	.....56,682	.....	.....56,682	(64,871)	.....	.....	.....	.....	.....	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	.....	.....	.....17,945	.....	.....17,945	(14,059)	.....	.....	.....	.....	.....	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	.....	.....	.....36,345	.....	.....36,345	(21,198)	.....	.....	.....	.....	.....	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	.....	.....	.....490,065	.....	.....490,065	(340,350)	.....	.....	.....	.....	.....	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	.....	.....	.....859,942	.....	.....859,942	(572,942)	.....	.....	.....	.....	.....	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	.....	.....	.....574,328	.....	.....574,328	(381,667)	.....	.....	.....	.....	.....	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	.....	.....	.....16,854	.....	.....16,854	(20,118)	.....	.....	.....	.....	.....	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	04/29/2022	38,704	14,537,316	375.6.....	472,192	.....	.....	.....424,960	.....	.....424,960	(283,010)	.....	.....	.....	.....	.....	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	.....	.....	.....715,400	.....	.....715,400	(448,160)	.....	.....	.....	.....	.....	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	.....	.....	.....562,409	.....	.....562,409	(354,901)	.....	.....	.....	.....	.....	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	.....	.....	.....719,566	.....	.....719,566	(444,749)	.....	.....	.....	.....	.....	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	.....	.....	.....14,280	.....	.....14,280	(22,351)	.....	.....	.....	.....	.....	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	.....	.....	.....52,198	.....	.....52,198	(62,019)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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	04/27/2021	11,074	4,181,344	377.58.....	89,921	.....	.....	.....61,164	.....	.....61,164	(101,980)	.....	.....	.....	.....	.....	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	.....	.....	.....127,865	.....	.....127,865	(175,091)	.....	.....	.....	.....	.....	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	.....	.....	.....93,935	.....	.....93,935	(127,695)	.....	.....	.....	.....	.....	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	.....	.....	.....17,691	.....	.....17,691	(31,897)	.....	.....	.....	.....	.....	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	.....	.....	.....160,857	.....	.....160,857	(187,727)	.....	.....	.....	.....	.....	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	.....	.....	.....7,878	.....	.....7,878	(2,730)	.....	.....	.....	.....	.....	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	.....	.....	.....343,941	.....	.....343,941	(84,883)	.....	.....	.....	.....	.....	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	.....	.....	.....442,231	.....	.....442,231	(113,733)	.....	.....	.....	.....	.....	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	.....	.....	.....602,901	.....	.....602,901	(164,742)	.....	.....	.....	.....	.....	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	.....	.....	.....200,936	.....	.....200,936	(51,832)	.....	.....	.....	.....	.....	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	.....	.....	.....184,425	.....	.....184,425	(49,622)	.....	.....	.....	.....	.....	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	.....	.....	.....410,578	.....	.....410,578	(107,178)	.....	.....	.....	.....	.....	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	.....	.....	.....532,438	.....	.....532,438	(136,176)	.....	.....	.....	.....	.....	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	.....	.....	.....781,306	.....	.....781,306	(197,216)	.....	.....	.....	.....	.....	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	.....	.....	.....226,685	.....	.....226,685	(55,062)	.....	.....	.....	.....	.....	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	.....	.....	.....250,665	.....	.....250,665	(64,870)	.....	.....	.....	.....	.....	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	04/23/2021	760	291,766	383.67.....	4,000	.....	.....	.....1,978	.....	.....1,978	(6,377)	.....	.....	.....	.....	.....	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	.....	.....	.....729,915	.....	.....729,915	(458,076)	.....	.....	.....	.....	.....	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	.....	.....	.....604,096	.....	.....604,096	(352,767)	.....	.....	.....	.....	.....	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	.....	.....	.....608,242	.....	.....608,242	(358,532)	.....	.....	.....	.....	.....	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	.....	.....	.....296,429	.....	.....296,429	(345,622)	.....	.....	.....	.....	.....	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	.....	.....	.....133,537	.....	.....133,537	(119,381)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

E18.56

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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	05/10/2021	13,209	4,931,612	373.34.....	114,394	.....	.....	.....112,226	.....	.....112,226	(122,338)	.....	.....	.....	.....	.....	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	.....	.....	.....118,487	.....	.....118,487	(154,574)	.....	.....	.....	.....	.....	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	.....	.....	.....129,472	.....	.....129,472	(156,095)	.....	.....	.....	.....	.....	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	.....	.....	.....29,780	.....	.....29,780	(19,390)	.....	.....	.....	.....	.....	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	.....	.....	.....8,531	.....	.....8,531	(7,610)	.....	.....	.....	.....	.....	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	.....	.....	.....12,211	.....	.....12,211	(6,472)	.....	.....	.....	.....	.....	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	.....	.....	.....1,748	.....	.....1,748	(3,615)	.....	.....	.....	.....	.....	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	.....	.....	.....676,746	.....	.....676,746	(402,845)	.....	.....	.....	.....	.....	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	.....	.....	.....576,639	.....	.....576,639	(375,101)	.....	.....	.....	.....	.....	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	.....	.....	.....460,525	.....	.....460,525	(286,125)	.....	.....	.....	.....	.....	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	.....	.....	.....92,695	.....	.....92,695	(102,353)	.....	.....	.....	.....	.....	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	.....	.....	.....280,702	.....	.....280,702	(294,719)	.....	.....	.....	.....	.....	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	.....	.....	.....7,322	.....	.....7,322	(4,502)	.....	.....	.....	.....	.....	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	.....	.....	.....10,982	.....	.....10,982	(8,648)	.....	.....	.....	.....	.....	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	.....	.....	.....7,035	.....	.....7,035	(5,117)	.....	.....	.....	.....	.....	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	.....	.....	.....10,806	.....	.....10,806	(5,528)	.....	.....	.....	.....	.....	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	05/10/2022	1,284	482,588	375.9.....	15,714	.....	.....	.....14,002	.....	.....14,002	(9,316)	.....	.....	.....	.....	.....	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	.....	.....	.....1,030,159	.....	....1,030,159	(564,350)	.....	.....	.....	.....	.....	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	.....	.....	.....5,473	.....	.....5,473	(7,446)	.....	.....	.....	.....	.....	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	.....	.....	.....17,565	.....	.....17,565	(12,114)	.....	.....	.....	.....	.....	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	.....	.....	.....585,758	.....	.....585,758	(357,619)	.....	.....	.....	.....	.....	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	.....	.....	.....919,137	.....	.....919,137	(516,447)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....393,295	.....	.....393,295	(240,733)	.....	.....	.....	.....	.....	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	.....	.....	.....434,196	.....	.....434,196	(254,403)	.....	.....	.....	.....	.....	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	.....	.....	.....47,131	.....	.....47,131	(55,671)	.....	.....	.....	.....	.....	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	.....	.....	.....124,240	.....	.....124,240	(158,484)	.....	.....	.....	.....	.....	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	05/19/2021	7,194	2,703,132	375.77.....	57,836	.....	.....	.....50,303	.....	.....50,303	(65,558)	.....	.....	.....	.....	.....	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	.....	.....	.....89,319	.....	.....89,319	(75,048)	.....	.....	.....	.....	.....	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	.....	.....	.....55,283	.....	.....55,283	(53,979)	.....	.....	.....	.....	.....	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	.....	.....	.....190,661	.....	.....190,661	(217,030)	.....	.....	.....	.....	.....	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	.....	.....	.....18,194	.....	.....18,194	(11,391)	.....	.....	.....	.....	.....	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	.....	.....	.....28,677	.....	.....28,677	(17,105)	.....	.....	.....	.....	.....	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	.....	.....	.....10,981	.....	.....10,981	(4,241)	.....	.....	.....	.....	.....	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	.....	.....	.....191,082	.....	.....191,082	(62,642)	.....	.....	.....	.....	.....	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	.....	.....	.....206,135	.....	.....206,135	(57,186)	.....	.....	.....	.....	.....	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	.....	.....	.....604,435	.....	.....604,435	(157,538)	.....	.....	.....	.....	.....	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	.....	.....	.....14,549	.....	.....14,549	(2,450)	.....	.....	.....	.....	.....	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	.....	.....	.....503,972	.....	.....503,972	(139,873)	.....	.....	.....	.....	.....	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	.....	.....	.....260,813	.....	.....260,813	(66,318)	.....	.....	.....	.....	.....	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	.....	.....	.....161,397	.....	.....161,397	(45,393)	.....	.....	.....	.....	.....	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	.....	.....	.....272,331	.....	.....272,331	(80,504)	.....	.....	.....	.....	.....	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	.....	.....	.....411,040	.....	.....411,040	(125,056)	.....	.....	.....	.....	.....	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	.....	.....	.....630,851	.....	.....630,851	(211,849)	.....	.....	.....	.....	.....	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			220,932		220,932	(68,017)						03.....

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....3,810	.....	.....3,810	(4,497)	.....	.....	.....	.....	.....	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	.....	.....	.....4,963	.....	.....4,963	(3,028)	.....	.....	.....	.....	.....	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	.....	.....	.....532,179	.....	.....532,179	(303,838)	.....	.....	.....	.....	.....	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	.....	.....	.....487,910	.....	.....487,910	(304,190)	.....	.....	.....	.....	.....	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	.....	.....	.....829,370	.....	.....829,370	(490,747)	.....	.....	.....	.....	.....	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	.....	.....	.....74,876	.....	.....74,876	(68,310)	.....	.....	.....	.....	.....	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	.....	.....	.....80,215	.....	.....80,215	(80,990)	.....	.....	.....	.....	.....	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	.....	.....	.....51,022	.....	.....51,022	(53,128)	.....	.....	.....	.....	.....	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	.....	.....	.....103,498	.....	.....103,498	(111,948)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/29/2019	05/27/2021	3,395	1,258,014	370.55.....	33,848	.....	.....	.....36,701	.....	.....36,701	(30,938)	.....	.....	.....	.....	.....	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	.....	.....	.....55,122	.....	.....55,122	(57,827)	.....	.....	.....	.....	.....	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	.....	.....	.....12,744	.....	.....12,744	(8,897)	.....	.....	.....	.....	.....	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	.....	.....	.....26,031	.....	.....26,031	(12,476)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/30/2019	05/07/2021	4,706	1,340,417	284.84.....	31,580	.....	.....	.....136,486	.....	.....136,486	70,940	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/30/2019	05/24/2022	6,825	1,959,475	287.09.....	56,793	.....	.....	.....185,908	.....	.....185,908	91,005	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/30/2019	05/20/2022	9,870	2,823,299	286.05.....	85,916	.....	.....	.....278,344	.....	.....278,344	134,684	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/30/2019	05/28/2021	1,020	287,284	281.53.....	8,426	.....	.....	.....32,971	.....	.....32,971	16,222	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/30/2019	05/27/2022	21,064	5,972,233	283.53.....	206,286	.....	.....	.....644,490	.....	.....644,490	303,513	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/30/2019	05/10/2022	8,747	2,468,468	282.2.....	89,892	.....	.....	.....278,581	.....	.....278,581	129,415	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/30/2019	05/13/2022	14,034	3,971,941	283.03.....	139,302	.....	.....	.....435,809	.....	.....435,809	193,716	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/30/2019	05/09/2022	5,661	1,597,413	282.18.....	58,192	.....	.....	.....180,392	.....	.....180,392	83,763	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/30/2019	05/06/2022	17,739	5,060,433	285.27.....	158,463			512,843		512,843	246,719						03.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/30/2019	05/17/2021	3,394	963,019	283.73.....	24,541	.....	.....	.....102,206	.....	.....102,206	52,170	.....	.....	.....	.....	.....	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	.....	.....	.....112,395	.....	.....112,395	58,105	.....	.....	.....	.....	.....	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	.....	.....	.....124,907	.....	.....124,907	59,238	.....	.....	.....	.....	.....	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	.....	.....	.....339,421	.....	.....339,421	161,270	.....	.....	.....	.....	.....	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	.....	.....	.....173,152	.....	.....173,152	81,587	.....	.....	.....	.....	.....	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	.....	.....	.....633,446	.....	.....633,446	297,569	.....	.....	.....	.....	.....	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	.....	.....	.....482,477	.....	.....482,477	218,354	.....	.....	.....	.....	.....	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	.....	.....	.....523,675	.....	.....523,675	238,320	.....	.....	.....	.....	.....	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	.....	.....	.....106,072	.....	.....106,072	53,027	.....	.....	.....	.....	.....	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	.....	.....	.....182,091	.....	.....182,091	86,069	.....	.....	.....	.....	.....	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	.....	.....	.....339,554	.....	.....339,554	160,448	.....	.....	.....	.....	.....	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	.....	.....	.....119,333	.....	.....119,333	57,230	.....	.....	.....	.....	.....	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	.....	.....	.....7,345	.....	.....7,345	(6,946)	.....	.....	.....	.....	.....	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	.....	.....	.....68,796	.....	.....68,796	(61,579)	.....	.....	.....	.....	.....	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	.....	.....	.....31,387	.....	.....31,387	(20,924)	.....	.....	.....	.....	.....	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	.....	.....	.....522,376	.....	.....522,376	(303,783)	.....	.....	.....	.....	.....	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	.....	.....	.....403,955	.....	.....403,955	(231,552)	.....	.....	.....	.....	.....	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	.....	.....	.....425,304	.....	.....425,304	(245,102)	.....	.....	.....	.....	.....	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	.....	.....	.....792,712	.....	.....792,712	(453,756)	.....	.....	.....	.....	.....	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	.....	.....	.....4,525	.....	.....4,525	(7,753)	.....	.....	.....	.....	.....	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	.....	.....	.....4,885	.....	.....4,885	(3,683)	.....	.....	.....	.....	.....	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			9,674		9,674	(18,461)						03.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....4,560	.....	.....4,560	(5,412)	.....	.....	.....	.....	.....	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	.....	.....	.....46,522	.....	.....46,522	(52,130)	.....	.....	.....	.....	.....	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	.....	.....	.....247,047	.....	.....247,047	(237,331)	.....	.....	.....	.....	.....	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	.....	.....	.....45,229	.....	.....45,229	(51,855)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/04/2019	06/02/2021	5,610	2,092,691	373.01.....	55,934	.....	.....	.....50,794	.....	.....50,794	(50,973)	.....	.....	.....	.....	.....	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	.....	.....	.....656,714	.....	.....656,714	(181,041)	.....	.....	.....	.....	.....	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	.....	.....	.....265,282	.....	.....265,282	(80,624)	.....	.....	.....	.....	.....	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	.....	.....	.....105,592	.....	.....105,592	(30,417)	.....	.....	.....	.....	.....	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	.....	.....	.....274,763	.....	.....274,763	(85,495)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/04/2019	05/27/2022	37,636	10,142,458	269.49.....	390,659	.....	.....	.....422,472	.....	.....422,472	(129,096)	.....	.....	.....	.....	.....	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	.....	.....	.....462,158	.....	.....462,158	(166,258)	.....	.....	.....	.....	.....	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	.....	.....	.....120,226	.....	.....120,226	(46,023)	.....	.....	.....	.....	.....	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	.....	.....	.....202,563	.....	.....202,563	(74,237)	.....	.....	.....	.....	.....	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	.....	.....	.....224,078	.....	.....224,078	(88,848)	.....	.....	.....	.....	.....	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	.....	.....	.....6,035	.....	.....6,035	(9,792)	.....	.....	.....	.....	.....	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	.....	.....	.....34,769	.....	.....34,769	(51,556)	.....	.....	.....	.....	.....	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	05/13/2022	2,284	858,641	375.86.....	31,480	.....	.....	.....25,026	.....	.....25,026	(16,557)	.....	.....	.....	.....	.....	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	05/24/2022	1,247	472,562	379.02.....	15,647	.....	.....	.....11,682	.....	.....11,682	(8,705)	.....	.....	.....	.....	.....	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	.....	.....	.....6,111	.....	.....6,111	(4,437)	.....	.....	.....	.....	.....	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	.....	.....	.....347,785	.....	.....347,785	(232,585)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/12/2019	06/03/2022	19,963	7,504,521	375.93.....	277,080	.....	.....	.....221,505	.....	.....221,505	(143,196)	.....	.....	.....	.....	.....	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	.....	.....	.....276,215	.....	.....276,215	(179,270)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....374,602	.....	.....374,602	(279,103)	.....	.....	.....	.....	.....	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	.....	.....	.....865,079	.....	.....865,079	(624,772)	.....	.....	.....	.....	.....	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	.....	.....	.....18,378	.....	.....18,378	(12,087)	.....	.....	.....	.....	.....	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	.....	.....	.....41,290	.....	.....41,290	(41,716)	.....	.....	.....	.....	.....	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	.....	.....	.....114,759	.....	.....114,759	(139,589)	.....	.....	.....	.....	.....	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	.....	.....	.....63,036	.....	.....63,036	(69,784)	.....	.....	.....	.....	.....	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	.....	.....	.....53,490	.....	.....53,490	(82,165)	.....	.....	.....	.....	.....	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	.....	.....	.....45,792	.....	.....45,792	(72,451)	.....	.....	.....	.....	.....	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	.....	.....	.....78,839	.....	.....78,839	(124,884)	.....	.....	.....	.....	.....	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	.....	.....	.....45,945	.....	.....45,945	(57,724)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/19/2019	05/18/2021	521	199,153	382.53.....	4,462	.....	.....	.....1,803	.....	.....1,803	(4,361)	.....	.....	.....	.....	.....	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	06/10/2022	1,430	550,573	385.14.....	16,054	.....	.....	.....9,668	.....	.....9,668	(9,079)	.....	.....	.....	.....	.....	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	.....	.....	.....10,491	.....	.....10,491	(6,337)	.....	.....	.....	.....	.....	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	.....	.....	.....184,584	.....	.....184,584	(137,962)	.....	.....	.....	.....	.....	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	.....	.....	.....330,611	.....	.....330,611	(255,762)	.....	.....	.....	.....	.....	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	.....	.....	.....248,896	.....	.....248,896	(196,125)	.....	.....	.....	.....	.....	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	.....	.....	.....669,242	.....	.....669,242	(510,510)	.....	.....	.....	.....	.....	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	.....	.....	.....244,352	.....	.....244,352	(217,604)	.....	.....	.....	.....	.....	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	.....	.....	.....86,122	.....	.....86,122	(123,910)	.....	.....	.....	.....	.....	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	.....	.....	.....34,625	.....	.....34,625	(60,822)	.....	.....	.....	.....	.....	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	.....	.....	.....16,413	.....	.....16,413	(25,873)	.....	.....	.....	.....	.....	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	.....	.....	.....53,146	.....	.....53,146	(85,962)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....49,862	.....	.....49,862	(77,382)	.....	.....	.....	.....	.....	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	.....	.....	.....45,958	.....	.....45,958	(78,377)	.....	.....	.....	.....	.....	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	.....	.....	.....17,900	.....	.....17,900	(37,205)	.....	.....	.....	.....	.....	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	.....	.....	.....9,211	.....	.....9,211	(5,724)	.....	.....	.....	.....	.....	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	.....	.....	.....3,264	.....	.....3,264	(2,486)	.....	.....	.....	.....	.....	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	.....	.....	.....260,076	.....	.....260,076	(118,089)	.....	.....	.....	.....	.....	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	.....	.....	.....223,424	.....	.....223,424	(104,278)	.....	.....	.....	.....	.....	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	.....	.....	.....418,399	.....	.....418,399	(168,061)	.....	.....	.....	.....	.....	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	.....	.....	.....190,039	.....	.....190,039	(83,637)	.....	.....	.....	.....	.....	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	.....	.....	.....135,499	.....	.....135,499	(60,892)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/19/2019	06/09/2022	26,427	7,333,832	277.51.....	226,217	.....	.....	.....174,993	.....	.....174,993	(88,117)	.....	.....	.....	.....	.....	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	.....	.....	.....223,683	.....	.....223,683	(93,428)	.....	.....	.....	.....	.....	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	.....	.....	.....392,900	.....	.....392,900	(174,187)	.....	.....	.....	.....	.....	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	.....	.....	.....94,675	.....	.....94,675	(44,536)	.....	.....	.....	.....	.....	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	.....	.....	.....102,015	.....	.....102,015	(44,700)	.....	.....	.....	.....	.....	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	.....	.....	.....6,279	.....	.....6,279	(4,855)	.....	.....	.....	.....	.....	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	06/23/2021	14,376	5,512,132	383.43.....	143,183	.....	.....	.....52,709	.....	.....52,709	(114,310)	.....	.....	.....	.....	.....	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	.....	.....	.....28,884	.....	.....28,884	(72,830)	.....	.....	.....	.....	.....	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	.....	.....	.....19,469	.....	.....19,469	(51,796)	.....	.....	.....	.....	.....	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	.....	.....	.....3,539	.....	.....3,539	(2,813)	.....	.....	.....	.....	.....	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	.....	.....	.....7,251	.....	.....7,251	(5,651)	.....	.....	.....	.....	.....	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			2,046		2,046	(3,421)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....259,772	.....	.....259,772	(239,636)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/26/2019	06/20/2022	31,975	12,350,379	386.25.....	394,253	.....	.....	.....205,136	.....	.....205,136	(198,441)	.....	.....	.....	.....	.....	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	.....	.....	.....199,137	.....	.....199,137	(177,351)	.....	.....	.....	.....	.....	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	.....	.....	.....250,086	.....	.....250,086	(245,092)	.....	.....	.....	.....	.....	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	.....	.....	.....3,155	.....	.....3,155	(5,394)	.....	.....	.....	.....	.....	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	.....	.....	.....175,580	.....	.....175,580	(164,169)	.....	.....	.....	.....	.....	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	.....	.....	.....2,325	.....	.....2,325	(4,179)	.....	.....	.....	.....	.....	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	06/11/2021	3,888	1,457,297	374.85.....	53,728	.....	.....	.....30,822	.....	.....30,822	(34,852)	.....	.....	.....	.....	.....	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	.....	.....	.....2,084	.....	.....2,084	(4,899)	.....	.....	.....	.....	.....	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	.....	.....	.....114,098	.....	.....114,098	(177,037)	.....	.....	.....	.....	.....	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	.....	.....	.....26,924	.....	.....26,924	(70,163)	.....	.....	.....	.....	.....	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	.....	.....	.....31,024	.....	.....31,024	(63,161)	.....	.....	.....	.....	.....	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	.....	.....	.....34,952	.....	.....34,952	(84,207)	.....	.....	.....	.....	.....	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	.....	.....	.....487,815	.....	.....487,815	249,379	.....	.....	.....	.....	.....	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	.....	.....	.....362,992	.....	.....362,992	170,065	.....	.....	.....	.....	.....	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	.....	.....	.....122,960	.....	.....122,960	64,103	.....	.....	.....	.....	.....	03.....
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	.....	.....	.....220,300	.....	.....220,300	110,791	.....	.....	.....	.....	.....	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	.....	.....	.....274,628	.....	.....274,628	140,404	.....	.....	.....	.....	.....	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	.....	.....	.....96,465	.....	.....96,465	54,220	.....	.....	.....	.....	.....	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	.....	.....	.....130,100	.....	.....130,100	63,297	.....	.....	.....	.....	.....	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	.....	.....	.....188,128	.....	.....188,128	97,185	.....	.....	.....	.....	.....	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			189,437		189,437	98,116						03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....197,002	.....	.....197,002	100,674	.....	.....	.....	.....	.....	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	.....	.....	.....154,679	.....	.....154,679	82,528	.....	.....	.....	.....	.....	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	.....	.....	.....62,152	.....	.....62,152	36,063	.....	.....	.....	.....	.....	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	.....	.....	.....236,901	.....	.....236,901	122,871	.....	.....	.....	.....	.....	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	.....	.....	.....534,711	.....	.....534,711	260,674	.....	.....	.....	.....	.....	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	.....	.....	.....118,014	.....	.....118,014	61,958	.....	.....	.....	.....	.....	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	.....	.....	.....90,626	.....	.....90,626	47,870	.....	.....	.....	.....	.....	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	.....	.....	.....129,814	.....	.....129,814	66,037	.....	.....	.....	.....	.....	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	.....	.....	.....76,973	.....	.....76,973	43,436	.....	.....	.....	.....	.....	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	.....	.....	.....158,040	.....	.....158,040	75,193	.....	.....	.....	.....	.....	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	.....	.....	.....165,791	.....	.....165,791	86,913	.....	.....	.....	.....	.....	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	.....	.....	.....2,467	.....	.....2,467	(3,547)	.....	.....	.....	.....	.....	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	.....	.....	.....4,953	.....	.....4,953	(3,856)	.....	.....	.....	.....	.....	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	.....	.....	.....4,450	.....	.....4,450	(3,919)	.....	.....	.....	.....	.....	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	.....	.....	.....2,322	.....	.....2,322	(2,410)	.....	.....	.....	.....	.....	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	.....	.....	.....239,021	.....	.....239,021	(211,666)	.....	.....	.....	.....	.....	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	06/27/2022	35,662	13,756,551	385.75.....	496,413	.....	.....	.....237,716	.....	.....237,716	(222,682)	.....	.....	.....	.....	.....	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	06/28/2022	25,038	9,676,447	386.47.....	341,268	.....	.....	.....160,200	.....	.....160,200	(154,319)	.....	.....	.....	.....	.....	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	.....	.....	.....422,521	.....	.....422,521	(399,150)	.....	.....	.....	.....	.....	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	.....	.....	.....3,155	.....	.....3,155	(4,606)	.....	.....	.....	.....	.....	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	.....	.....	.....61,270	.....	.....61,270	(122,982)	.....	.....	.....	.....	.....	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			33,430		33,430	(86,944)						03.....

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....8,439	.....	.....8,439	(21,875)	.....	.....	.....	.....	.....	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	.....	.....	.....27,360	.....	.....27,360	(57,721)	.....	.....	.....	.....	.....	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	.....	.....	.....32,200	.....	.....32,200	(73,909)	.....	.....	.....	.....	.....	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	.....	.....	.....20,650	.....	.....20,650	(65,398)	.....	.....	.....	.....	.....	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	.....	.....	.....2,074	.....	.....2,074	(1,480)	.....	.....	.....	.....	.....	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	.....	.....	.....3,419	.....	.....3,419	(5,162)	.....	.....	.....	.....	.....	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	.....	.....	.....138,364	.....	.....138,364	(75,980)	.....	.....	.....	.....	.....	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	.....	.....	.....152,060	.....	.....152,060	(95,018)	.....	.....	.....	.....	.....	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	.....	.....	.....71,446	.....	.....71,446	(42,893)	.....	.....	.....	.....	.....	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	.....	.....	.....91,904	.....	.....91,904	(49,959)	.....	.....	.....	.....	.....	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	.....	.....	.....1,371	.....	.....1,371	(2,448)	.....	.....	.....	.....	.....	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	.....	.....	.....1,578	.....	.....1,578	(2,499)	.....	.....	.....	.....	.....	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	.....	.....	.....306,487	.....	.....306,487	(180,784)	.....	.....	.....	.....	.....	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	.....	.....	.....101,077	.....	.....101,077	(54,428)	.....	.....	.....	.....	.....	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	.....	.....	.....116,072	.....	.....116,072	(59,890)	.....	.....	.....	.....	.....	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	.....	.....	.....135,654	.....	.....135,654	(74,579)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/02/2019	06/24/2022	22,831	6,393,198	280.02.....	210,276	.....	.....	.....127,093	.....	.....127,093	(73,073)	.....	.....	.....	.....	.....	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	.....	.....	.....281,489	.....	.....281,489	(149,559)	.....	.....	.....	.....	.....	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	.....	.....	.....6,110	.....	.....6,110	(11,093)	.....	.....	.....	.....	.....	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	.....	.....	.....16,600	.....	.....16,600	(47,892)	.....	.....	.....	.....	.....	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	.....	.....	.....30,645	.....	.....30,645	(73,258)	.....	.....	.....	.....	.....	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			22,442		22,442	(18,682)						03.....

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....28,718	.....	.....28,718	(18,843)	.....	.....	.....	.....	.....	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	.....	.....	.....1,331	.....	.....1,331	(1,508)	.....	.....	.....	.....	.....	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	.....	.....	.....202,701	.....	.....202,701	(209,995)	.....	.....	.....	.....	.....	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	.....	.....	.....100,943	.....	.....100,943	(115,960)	.....	.....	.....	.....	.....	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	.....	.....	.....190,194	.....	.....190,194	(192,784)	.....	.....	.....	.....	.....	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	.....	.....	.....210,184	.....	.....210,184	(220,474)	.....	.....	.....	.....	.....	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	.....	.....	.....436,247	.....	.....436,247	(436,837)	.....	.....	.....	.....	.....	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	.....	.....	.....1,430	.....	.....1,430	(2,846)	.....	.....	.....	.....	.....	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	.....	.....	.....1,025	.....	.....1,025	(3,080)	.....	.....	.....	.....	.....	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	.....	.....	.....27,655	.....	.....27,655	(77,801)	.....	.....	.....	.....	.....	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	.....	.....	.....18,135	.....	.....18,135	(64,578)	.....	.....	.....	.....	.....	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	.....	.....	.....23,454	.....	.....23,454	(58,599)	.....	.....	.....	.....	.....	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	.....	.....	.....13,503	.....	.....13,503	(36,123)	.....	.....	.....	.....	.....	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	.....	.....	.....14,147	.....	.....14,147	(32,223)	.....	.....	.....	.....	.....	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	.....	.....	.....9,492	.....	.....9,492	(30,296)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	07/11/2019	06/24/2022	10,106	2,947,598	291.68.....	122,293	.....	.....	.....234,090	.....	.....234,090	118,534	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	07/11/2019	07/09/2021	3,611	1,073,549	297.27.....	25,827	.....	.....	.....61,005	.....	.....61,005	35,701	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	07/11/2019	07/08/2022	9,346	2,791,835	298.73.....	84,747	.....	.....	.....162,223	.....	.....162,223	86,998	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	07/11/2019	07/09/2021	404	120,160	297.64.....	2,829	.....	.....	.....6,681	.....	.....6,681	3,919	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	07/11/2019	07/02/2021	4,964	1,478,599	297.88.....	34,060	.....	.....	.....80,904	.....	.....80,904	48,069	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	07/11/2019	06/28/2022	5,810	1,715,671	295.28.....	60,731	.....	.....	.....116,760	.....	.....116,760	60,990	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	07/11/2019	07/01/2022	11,091	3,263,392	294.24.....	121,315			232,690		232,690	120,561						03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....128,935	.....	.....128,935	66,064	.....	.....	.....	.....	.....	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	.....	.....	.....320,061	.....	.....320,061	169,034	.....	.....	.....	.....	.....	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	.....	.....	.....131,436	.....	.....131,436	69,770	.....	.....	.....	.....	.....	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	.....	.....	.....219,694	.....	.....219,694	116,977	.....	.....	.....	.....	.....	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	.....	.....	.....136,715	.....	.....136,715	70,020	.....	.....	.....	.....	.....	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	.....	.....	.....99,494	.....	.....99,494	55,158	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Cal 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	.....	.....	.....2,961	.....	.....2,961	(4,469)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Cal 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	.....	.....	.....4,195	.....	.....4,195	(6,115)	.....	.....	.....	.....	.....	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	.....	.....	.....145,794	.....	.....145,794	(145,985)	.....	.....	.....	.....	.....	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	.....	.....	.....193,194	.....	.....193,194	(194,458)	.....	.....	.....	.....	.....	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	.....	.....	.....323,641	.....	.....323,641	(324,984)	.....	.....	.....	.....	.....	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	.....	.....	.....154,126	.....	.....154,126	(165,515)	.....	.....	.....	.....	.....	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	.....	.....	.....2,988	.....	.....2,988	(8,179)	.....	.....	.....	.....	.....	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	.....	.....	.....37,103	.....	.....37,103	(83,145)	.....	.....	.....	.....	.....	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	.....	.....	.....37,266	.....	.....37,266	(98,653)	.....	.....	.....	.....	.....	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	.....	.....	.....22,680	.....	.....22,680	(64,150)	.....	.....	.....	.....	.....	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	.....	.....	.....12,556	.....	.....12,556	(35,703)	.....	.....	.....	.....	.....	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	.....	.....	.....8,335	.....	.....8,335	(26,488)	.....	.....	.....	.....	.....	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	.....	.....	.....7,369	.....	.....7,369	(23,775)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/17/2019	06/14/2022	1,708	655,829	384.06.....	24,402	.....	.....	.....12,358	.....	.....12,358	(11,022)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Cal 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	.....	.....	.....5,285	.....	.....5,285	(9,412)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Cal 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			2,141		2,141	(3,064)						03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....186,226	.....	.....186,226	(113,477)	.....	.....	.....	.....	.....	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	.....	.....	.....65,237	.....	.....65,237	(40,587)	.....	.....	.....	.....	.....	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	.....	.....	.....92,443	.....	.....92,443	(50,416)	.....	.....	.....	.....	.....	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	.....	.....	.....157,875	.....	.....157,875	(83,988)	.....	.....	.....	.....	.....	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	.....	.....	.....165,665	.....	.....165,665	(104,166)	.....	.....	.....	.....	.....	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	.....	.....	.....158,795	.....	.....158,795	(89,062)	.....	.....	.....	.....	.....	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	.....	.....	.....139,009	.....	.....139,009	(78,739)	.....	.....	.....	.....	.....	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	.....	.....	.....122,734	.....	.....122,734	(65,425)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/17/2019	07/15/2022	25,535	7,135,581	279.44.....	241,564	.....	.....	.....151,884	.....	.....151,884	(81,426)	.....	.....	.....	.....	.....	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	.....	.....	.....9,913	.....	.....9,913	(15,435)	.....	.....	.....	.....	.....	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	.....	.....	.....4,925	.....	.....4,925	(8,326)	.....	.....	.....	.....	.....	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	.....	.....	.....3,460	.....	.....3,460	(5,791)	.....	.....	.....	.....	.....	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	.....	.....	.....1,504	.....	.....1,504	(3,359)	.....	.....	.....	.....	.....	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	.....	.....	.....953	.....	.....953	(2,430)	.....	.....	.....	.....	.....	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	.....	.....	.....7,274	.....	.....7,274	(11,900)	.....	.....	.....	.....	.....	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	.....	.....	.....2,582	.....	.....2,582	(4,480)	.....	.....	.....	.....	.....	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	.....	.....	.....1,355	.....	.....1,355	(2,188)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	07/18/2019	07/30/2021	25,921	7,378,367	284.65.....	344,769	.....	.....	.....757,034	.....	.....757,034	384,428	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	07/18/2019	07/16/2021	7,142	2,106,132	294.9.....	56,860	.....	.....	.....136,756	.....	.....136,756	78,478	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	07/18/2019	03/22/2021	9,600	2,683,669	279.55.....	149,300	.....	.....	.....329,220	.....	.....329,220	159,160	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	07/18/2019	06/23/2021	5,492	1,545,263	281.36.....	82,703	.....	.....	.....178,387	.....	.....178,387	87,201	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	07/18/2019	06/18/2021	7,248	2,098,540	289.54.....	74,358			176,354		176,354	96,861						03.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/18/2019	05/21/2021	16,133	4,561,889	282.77.....	224,314	.....	.....	.....501,276	.....	.....501,276	251,542	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/18/2019	01/04/2021	808	227,082	280.92.....	11,315	.....	.....	.....26,619	.....	.....26,619	13,273	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/18/2019	01/15/2021	10,427	2,804,675	268.99.....	242,315	.....	.....	.....467,725	.....	.....467,725	186,372	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/18/2019	02/22/2021	3,359	945,268	281.39.....	47,322	.....	.....	.....109,029	.....	.....109,029	54,628	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/18/2019	04/01/2021	2,201	613,268	278.6.....	35,853	.....	.....	.....77,579	.....	.....77,579	36,764	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/18/2019	05/03/2021	1,777	498,624	280.64.....	26,901	.....	.....	.....58,990	.....	.....58,990	28,761	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/18/2019	04/23/2021	13,036	3,719,783	285.35.....	157,849	.....	.....	.....371,441	.....	.....371,441	195,871	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/18/2019	08/17/2021	19,830	5,689,905	286.93.....	240,488	.....	.....	.....534,534	.....	.....534,534	278,348	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/18/2019	02/17/2021	6,692	1,861,285	278.13.....	109,028	.....	.....	.....239,018	.....	.....239,018	112,797	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/18/2019	07/23/2021	13,457	3,806,460	282.87.....	192,792	.....	.....	.....416,831	.....	.....416,831	206,213	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/19/2019	12/29/2021	19,386	5,235,060	270.05.....	484,153	.....	.....	.....848,543	.....	.....848,543	329,796	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/19/2019	09/01/2021	18,040	5,245,392	290.76.....	191,198	.....	.....	.....418,999	.....	.....418,999	228,195	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/19/2019	02/08/2022	18,903	5,200,766	275.13.....	404,484	.....	.....	.....731,879	.....	.....731,879	314,426	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/19/2019	02/23/2022	18,252	5,055,173	276.97.....	368,462	.....	.....	.....673,482	.....	.....673,482	296,408	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/19/2019	09/24/2021	20,988	6,214,981	296.12.....	173,872	.....	.....	.....382,845	.....	.....382,845	215,830	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/19/2019	11/10/2021	18,790	5,171,574	275.23.....	390,307	.....	.....	.....725,372	.....	.....725,372	314,993	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/19/2019	11/18/2021	20,058	5,525,690	275.49.....	413,730	.....	.....	.....769,124	.....	.....769,124	334,712	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/19/2019	03/22/2022	18,351	5,161,549	281.27.....	321,023	.....	.....	.....599,977	.....	.....599,977	277,052	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/19/2019	07/12/2022	20,242	6,004,861	296.66.....	203,633	.....	.....	.....385,019	.....	.....385,019	203,697	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/19/2019	12/01/2021	24,827	6,891,117	277.57.....	477,464	.....	.....	.....900,652	.....	.....900,652	389,920	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/19/2019	09/21/2021	26,411	7,752,632	293.54.....	248,363	.....	.....	.....544,527	.....	.....544,527	300,522	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/19/2019	09/30/2021	24,249	7,084,240	292.14.....	245,741			532,575		532,575	289,608						03.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/19/2019	12/10/2021	19,205	5,305,195	276.24.....	388,452	.....	.....	.....722,146	.....	.....722,146	319,018	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/19/2019	10/20/2021	20,050	5,481,149	273.38.....	441,267	.....	.....	.....810,987	.....	.....810,987	344,098	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/19/2019	09/16/2021	20,599	6,074,736	294.91.....	180,192	.....	.....	.....398,045	.....	.....398,045	223,182	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/19/2019	01/07/2022	19,586	5,318,053	271.52.....	467,851	.....	.....	.....828,612	.....	.....828,612	325,431	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/19/2019	12/17/2021	21,580	5,947,998	275.62.....	447,028	.....	.....	.....824,803	.....	.....824,803	360,479	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/19/2019	07/18/2022	9,486	2,820,214	297.31.....	93,173	.....	.....	.....175,727	.....	.....175,727	92,925	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/19/2019	11/16/2021	31,384	8,667,997	276.19.....	631,137	.....	.....	.....1,181,554	.....	.....1,181,554	510,208	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/19/2019	10/15/2021	18,952	5,271,454	278.15.....	350,894	.....	.....	.....676,423	.....	.....676,423	308,712	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/19/2019	11/23/2021	19,896	5,486,469	275.76.....	407,134	.....	.....	.....757,577	.....	.....757,577	331,641	.....	.....	.....	.....	.....	03.....
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	.....	.....	.....464,299	.....	.....464,299	251,368	.....	.....	.....	.....	.....	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	.....	.....	.....834,765	.....	.....834,765	349,535	.....	.....	.....	.....	.....	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	.....	.....	.....614,501	.....	.....614,501	326,361	.....	.....	.....	.....	.....	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	.....	.....	.....544,338	.....	.....544,338	261,116	.....	.....	.....	.....	.....	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	.....	.....	.....434,807	.....	.....434,807	208,527	.....	.....	.....	.....	.....	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	.....	.....	.....1,056,327	.....	.....1,056,327	437,826	.....	.....	.....	.....	.....	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	.....	.....	.....377,888	.....	.....377,888	196,395	.....	.....	.....	.....	.....	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	.....	.....	.....750,152	.....	.....750,152	323,171	.....	.....	.....	.....	.....	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	.....	.....	.....334,745	.....	.....334,745	177,491	.....	.....	.....	.....	.....	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	.....	.....	.....760,867	.....	.....760,867	297,586	.....	.....	.....	.....	.....	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	.....	.....	.....459,004	.....	.....459,004	223,105	.....	.....	.....	.....	.....	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	.....	.....	.....28,943	.....	.....28,943	16,590	.....	.....	.....	.....	.....	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			5,317		5,317	(9,749)						03.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....5,449	.....	.....5,449	(15,634)	.....	.....	.....	.....	.....	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	.....	.....	.....139,087	.....	.....139,087	(150,579)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/24/2019	07/18/2022	30,627	11,900,559	388.57.....	403,352	.....	.....	.....177,631	.....	.....177,631	(180,236)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/24/2019	07/19/2022	30,661	11,854,665	386.64.....	428,330	.....	.....	.....199,455	.....	.....199,455	(186,966)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/24/2019	07/22/2022	57,115	22,203,954	388.76.....	749,917	.....	.....	.....329,311	.....	.....329,311	(334,382)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/24/2019	07/22/2022	27,802	10,798,301	388.4.....	368,933	.....	.....	.....163,769	.....	.....163,769	(163,909)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/24/2019	06/29/2021	779	300,081	385.06.....	8,518	.....	.....	.....2,460	.....	.....2,460	(5,944)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/24/2019	07/01/2021	397	154,104	388.28.....	3,810	.....	.....	.....877	.....	.....877	(2,769)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/24/2019	07/16/2021	10,616	4,112,004	387.33.....	107,224	.....	.....	.....28,233	.....	.....28,233	(75,430)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/24/2019	07/16/2021	7,441	2,865,864	385.16.....	81,997	.....	.....	.....24,943	.....	.....24,943	(55,896)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/24/2019	07/19/2021	11,626	4,520,007	388.77.....	110,916	.....	.....	.....26,720	.....	.....26,720	(79,098)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/24/2019	07/20/2021	5,511	2,146,177	389.44.....	51,197	.....	.....	.....11,795	.....	.....11,795	(36,706)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/24/2019	07/21/2021	7,531	2,887,657	383.43.....	89,093	.....	.....	.....30,583	.....	.....30,583	(58,550)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/24/2019	07/22/2021	3,554	1,384,908	389.7.....	32,730	.....	.....	.....7,461	.....	.....7,461	(23,451)	.....	.....	.....	.....	.....	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	.....	.....	.....1,292	.....	.....1,292	(1,763)	.....	.....	.....	.....	.....	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	.....	.....	.....158,158	.....	.....158,158	(86,260)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/24/2019	07/20/2021	2,329	652,402	280.08.....	17,074	.....	.....	.....6,884	.....	.....6,884	(9,554)	.....	.....	.....	.....	.....	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	.....	.....	.....2,386	.....	.....2,386	(2,574)	.....	.....	.....	.....	.....	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	.....	.....	.....5,674	.....	.....5,674	(8,014)	.....	.....	.....	.....	.....	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	.....	.....	.....3,987	.....	.....3,987	(6,275)	.....	.....	.....	.....	.....	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	.....	.....	.....358,297	.....	.....358,297	(192,722)	.....	.....	.....	.....	.....	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	.....	.....	.....92,971	.....	.....92,971	(50,902)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to 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.	07/24/2019	07/20/2022	16,417	4,622,716	281.58.....	152,679	.....	.....	.....83,439	.....	.....83,439	(50,485)	.....	.....	.....	.....	.....	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	.....	.....	.....148,501	.....	.....148,501	(86,720)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/30/2019	06/29/2021	323	123,778	383.44.....	3,738	.....	.....	.....1,210	.....	.....1,210	(2,554)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/30/2019	07/26/2021	4,436	1,734,028	390.87.....	38,729	.....	.....	.....8,314	.....	.....8,314	(28,127)	.....	.....	.....	.....	.....	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	.....	.....	.....15,184	.....	.....15,184	(47,146)	.....	.....	.....	.....	.....	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	.....	.....	.....16,141	.....	.....16,141	(32,598)	.....	.....	.....	.....	.....	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	.....	.....	.....8,184	.....	.....8,184	(25,429)	.....	.....	.....	.....	.....	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	.....	.....	.....2,939	.....	.....2,939	(3,683)	.....	.....	.....	.....	.....	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	.....	.....	.....106,559	.....	.....106,559	(122,706)	.....	.....	.....	.....	.....	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	.....	.....	.....154,069	.....	.....154,069	(169,667)	.....	.....	.....	.....	.....	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	.....	.....	.....228,380	.....	.....228,380	(238,046)	.....	.....	.....	.....	.....	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	.....	.....	.....316,681	.....	.....316,681	(340,612)	.....	.....	.....	.....	.....	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	.....	.....	.....1,316	.....	.....1,316	(4,091)	.....	.....	.....	.....	.....	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	.....	.....	.....1,278	.....	.....1,278	(2,254)	.....	.....	.....	.....	.....	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	.....	.....	.....902	.....	.....902	(2,708)	.....	.....	.....	.....	.....	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	.....	.....	.....1,656	.....	.....1,656	(4,855)	.....	.....	.....	.....	.....	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	.....	.....	.....1,410	.....	.....1,410	(2,988)	.....	.....	.....	.....	.....	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	.....	.....	.....580	.....	.....580	(2,450)	.....	.....	.....	.....	.....	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	.....	.....	.....42,087	.....	.....42,087	(128,933)	.....	.....	.....	.....	.....	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	.....	.....	.....23,780	.....	.....23,780	(57,478)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/30/2019	07/23/2021	2,152	608,953	282.96.....	12,826	.....	.....	.....4,295	.....	.....4,295	(8,103)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/30/2019	07/27/2021	8,727	2,422,321	277.58.....	70,860	.....	.....	.....36,042	.....	.....36,042	(37,137)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2019	07/28/2021	9,013	2,517,736	279.34.....	66,427	.....	.....	.....30,080	.....	.....30,080	(37,246)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2019	07/29/2021	1,209	340,838	281.95.....	7,688	.....	.....	.....2,860	.....	.....2,860	(4,677)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2019	07/25/2022	59,653	16,747,656	280.75.....	557,162	.....	.....	.....324,975	.....	.....324,975	(185,534)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2019	07/26/2022	16,537	4,688,447	283.51.....	137,258	.....	.....	.....72,687	.....	.....72,687	(48,819)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2019	07/27/2022	23,662	6,665,684	281.71.....	212,480	.....	.....	.....120,030	.....	.....120,030	(72,323)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2019	07/28/2022	25,180	7,044,217	279.75.....	246,013	.....	.....	.....148,322	.....	.....148,322	(79,360)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2019	07/29/2022	27,896	7,930,531	284.29.....	224,283	.....	.....	.....115,563	.....	.....115,563	(80,814)	.....	.....	.....	.....	.....	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	.....	.....	.....1,164	.....	.....1,164	(2,756)	.....	.....	.....	.....	.....	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	.....	.....	.....111,748	.....	.....111,748	(124,239)	.....	.....	.....	.....	.....	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	.....	.....	.....174,102	.....	.....174,102	(177,875)	.....	.....	.....	.....	.....	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	.....	.....	.....141,146	.....	.....141,146	(138,197)	.....	.....	.....	.....	.....	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	.....	.....	.....204,019	.....	.....204,019	(188,394)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/06/2019	08/05/2022	33,665	12,931,117	384.11.....	431,587	.....	.....	.....257,461	.....	.....257,461	(212,688)	.....	.....	.....	.....	.....	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	.....	.....	.....646	.....	.....646	(2,098)	.....	.....	.....	.....	.....	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	.....	.....	.....46,609	.....	.....46,609	(123,501)	.....	.....	.....	.....	.....	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	.....	.....	.....37,520	.....	.....37,520	(86,438)	.....	.....	.....	.....	.....	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	.....	.....	.....16,573	.....	.....16,573	(32,159)	.....	.....	.....	.....	.....	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	.....	.....	.....12,507	.....	.....12,507	(28,249)	.....	.....	.....	.....	.....	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	.....	.....	.....26,581	.....	.....26,581	(52,665)	.....	.....	.....	.....	.....	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	.....	.....	.....19,004	.....	.....19,004	(14,070)	.....	.....	.....	.....	.....	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	.....	.....	.....4,544	.....	.....4,544	(5,411)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/06/2019	07/29/2022	6,214	1,833,310	295.01.....	60,041	.....	.....	.....127,054	.....	.....127,054	65,872	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/06/2019	07/29/2021	3,342	994,139	297.47.....	20,634	.....	.....	.....56,094	.....	.....56,094	32,599	.....	.....	.....	.....	.....	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	.....	.....	.....208,391	.....	.....208,391	109,534	.....	.....	.....	.....	.....	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	.....	.....	.....256,107	.....	.....256,107	136,123	.....	.....	.....	.....	.....	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	.....	.....	.....62,695	.....	.....62,695	34,289	.....	.....	.....	.....	.....	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	.....	.....	.....57,010	.....	.....57,010	30,749	.....	.....	.....	.....	.....	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	.....	.....	.....87,096	.....	.....87,096	44,898	.....	.....	.....	.....	.....	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	.....	.....	.....176,490	.....	.....176,490	92,504	.....	.....	.....	.....	.....	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	.....	.....	.....65,333	.....	.....65,333	34,118	.....	.....	.....	.....	.....	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	.....	.....	.....52,240	.....	.....52,240	28,425	.....	.....	.....	.....	.....	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	.....	.....	.....45,935	.....	.....45,935	26,835	.....	.....	.....	.....	.....	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	.....	.....	.....372,547	.....	.....372,547	193,763	.....	.....	.....	.....	.....	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	.....	.....	.....200,562	.....	.....200,562	104,199	.....	.....	.....	.....	.....	03.....
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	.....	.....	.....154,801	.....	.....154,801	80,929	.....	.....	.....	.....	.....	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	.....	.....	.....176,954	.....	.....176,954	92,713	.....	.....	.....	.....	.....	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	.....	.....	.....76,624	.....	.....76,624	43,688	.....	.....	.....	.....	.....	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	.....	.....	.....51,405	.....	.....51,405	29,597	.....	.....	.....	.....	.....	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	.....	.....	.....87,147	.....	.....87,147	46,316	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/09/2019	08/06/2021	6,278	2,433,693	387.64.....	56,504	.....	.....	.....17,725	.....	.....17,725	(43,672)	.....	.....	.....	.....	.....	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	.....	.....	.....51,235	.....	.....51,235	(113,632)	.....	.....	.....	.....	.....	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	.....	.....	.....1,668	.....	.....1,668	(1,860)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/09/2019	08/03/2022	648	250,572	386.84.....	8,330	.....	.....	.....4,243	.....	.....4,243	(3,915)	.....	.....	.....	.....	.....	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			5,568		5,568	(4,562)						03.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....354,164	.....	.....354,164	(313,021)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/09/2019	08/05/2022	27,834	10,827,720	389.01.....	334,844	.....	.....	.....161,135	.....	.....161,135	(161,427)	.....	.....	.....	.....	.....	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	.....	.....	.....98,733	.....	.....98,733	(94,196)	.....	.....	.....	.....	.....	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	.....	.....	.....19,896	.....	.....19,896	(33,395)	.....	.....	.....	.....	.....	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	.....	.....	.....186,787	.....	.....186,787	(89,929)	.....	.....	.....	.....	.....	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	.....	.....	.....331,943	.....	.....331,943	(202,452)	.....	.....	.....	.....	.....	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	.....	.....	.....35,919	.....	.....35,919	(32,846)	.....	.....	.....	.....	.....	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	.....	.....	.....2,896	.....	.....2,896	(2,524)	.....	.....	.....	.....	.....	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	.....	.....	.....1,773	.....	.....1,773	(2,080)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/09/2019	08/06/2021	1,711	474,375	277.19.....	13,280	.....	.....	.....7,570	.....	.....7,570	(7,239)	.....	.....	.....	.....	.....	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	.....	.....	.....301,275	.....	.....301,275	(179,258)	.....	.....	.....	.....	.....	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	.....	.....	.....105,646	.....	.....105,646	(65,597)	.....	.....	.....	.....	.....	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	.....	.....	.....178,072	.....	.....178,072	(99,292)	.....	.....	.....	.....	.....	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	.....	.....	.....155,626	.....	.....155,626	(87,442)	.....	.....	.....	.....	.....	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	.....	.....	.....1,001	.....	.....1,001	(1,936)	.....	.....	.....	.....	.....	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	.....	.....	.....367	.....	.....367	(719)	.....	.....	.....	.....	.....	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	.....	.....	.....2,443	.....	.....2,443	(2,919)	.....	.....	.....	.....	.....	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	.....	.....	.....4,348	.....	.....4,348	(2,946)	.....	.....	.....	.....	.....	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	.....	.....	.....2,261	.....	.....2,261	(2,356)	.....	.....	.....	.....	.....	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	.....	.....	.....325,031	.....	.....325,031	(316,984)	.....	.....	.....	.....	.....	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	.....	.....	.....665,783	.....	.....665,783	(629,338)	.....	.....	.....	.....	.....	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	.....	.....	.....3,134	.....	.....3,134	(9,924)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....2,456	.....	.....2,456	(9,118)	.....	.....	.....	.....	.....	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	.....	.....	.....25,106	.....	.....25,106	(60,436)	.....	.....	.....	.....	.....	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	.....	.....	.....27,720	.....	.....27,720	(61,971)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/15/2019	08/11/2021	3,065	1,176,738	383.9.....	31,664	.....	.....	.....12,737	.....	.....12,737	(23,242)	.....	.....	.....	.....	.....	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	08/12/2021	5,177	1,993,792	385.16.....	50,885	.....	.....	.....19,157	.....	.....19,157	(38,164)	.....	.....	.....	.....	.....	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	.....	.....	.....16,124	.....	.....16,124	(48,201)	.....	.....	.....	.....	.....	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	.....	.....	.....30,860	.....	.....30,860	(70,453)	.....	.....	.....	.....	.....	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	.....	.....	.....11,912	.....	.....11,912	(17,368)	.....	.....	.....	.....	.....	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	.....	.....	.....3,542	.....	.....3,542	(5,378)	.....	.....	.....	.....	.....	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	.....	.....	.....10,467	.....	.....10,467	(12,560)	.....	.....	.....	.....	.....	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	.....	.....	.....7,669	.....	.....7,669	(11,925)	.....	.....	.....	.....	.....	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	.....	.....	.....5,983	.....	.....5,983	(5,562)	.....	.....	.....	.....	.....	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	.....	.....	.....152,884	.....	.....152,884	(86,596)	.....	.....	.....	.....	.....	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	.....	.....	.....112,992	.....	.....112,992	(63,297)	.....	.....	.....	.....	.....	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	.....	.....	.....112,001	.....	.....112,001	(68,228)	.....	.....	.....	.....	.....	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	.....	.....	.....125,791	.....	.....125,791	(82,958)	.....	.....	.....	.....	.....	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	.....	.....	.....3,173	.....	.....3,173	(4,657)	.....	.....	.....	.....	.....	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	.....	.....	.....272,402	.....	.....272,402	(246,715)	.....	.....	.....	.....	.....	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	.....	.....	.....17,853	.....	.....17,853	(20,617)	.....	.....	.....	.....	.....	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	.....	.....	.....393,234	.....	.....393,234	(388,033)	.....	.....	.....	.....	.....	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	.....	.....	.....22,553	.....	.....22,553	(66,070)	.....	.....	.....	.....	.....	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			22,094		22,094	(47,834)						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 December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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		13,307	.....	.....13,307	(29,983)						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		16,724	.....	.....16,724	(32,088)						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		14,457	.....	.....14,457	(30,901)						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		6,863	.....	.....6,863	(19,795)						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		8,510	.....	.....8,510	(9,885)						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		144,126	.....	.....144,126	(140,021)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/21/2019	07/18/2022	3,992	1,182,990	296.37.....	42,490		76,969	.....	.....76,969	40,440						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/21/2019	08/15/2022	5,841	1,721,668	294.78.....	67,580		120,920	.....	.....120,920	62,150						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/21/2019	08/19/2022	10,927	3,263,008	298.63.....	107,888		192,728	.....	.....192,728	101,693						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/21/2019	08/19/2022	5,372	1,624,145	302.36.....	45,043		79,908	.....	.....79,908	42,986						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/21/2019	08/12/2022	13,938	4,178,908	299.83.....	130,040		232,607	.....	.....232,607	123,525						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/21/2019	08/08/2022	7,508	2,223,634	296.16.....	81,720		146,736	.....	.....146,736	76,433						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/21/2019	07/29/2022	4,485	1,351,140	301.24.....	38,913		69,831	.....	.....69,831	37,705						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/21/2019	08/16/2022	5,445	1,626,870	298.8.....	53,263		95,244	.....	.....95,244	50,510						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/21/2019	08/05/2022	4,861	1,447,320	297.74.....	49,385		88,794	.....	.....88,794	46,982						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/21/2019	08/12/2022	3,264	965,993	295.97.....	35,894		64,345	.....	.....64,345	33,363						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/21/2019	08/05/2022	5,663	1,693,061	298.96.....	54,594		98,067	.....	.....98,067	52,271						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/21/2019	08/06/2021	2,870	853,938	297.5.....	21,925		48,193	.....	.....48,193	27,945						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/21/2019	08/20/2021	160	48,466	302.08.....	963		2,065	.....	.....2,065	1,220						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/21/2019	08/10/2021	6,148	1,832,281	298.02.....	45,836		100,425	.....	.....100,425	58,441						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/21/2019	08/19/2021	3,724	1,122,546	301.43.....	23,173		49,913	.....	.....49,913	29,432						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/21/2019	07/21/2022	3,602	1,072,202	297.68.....	36,327		65,715		65,715	34,748						03.....

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SCHEDULE DB - PART A - SECTION 1

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

E18.78

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	08/13/2021	3,023	903,372	298.83.....	21,623	.....	.....	.....47,223	.....	.....47,223	27,564	.....	.....	.....	.....	.....	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	.....	.....	.....210,073	.....	.....210,073	111,033	.....	.....	.....	.....	.....	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	.....	.....	.....103,067	.....	.....103,067	55,389	.....	.....	.....	.....	.....	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	.....	.....	.....63,255	.....	.....63,255	33,055	.....	.....	.....	.....	.....	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	.....	.....	.....60,458	.....	.....60,458	35,131	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Cal Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/27/2019	08/20/2021	13,963	5,400,861	386.8.....	139,071	.....	.....	.....45,333	.....	.....45,333	(98,475)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Cal Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/27/2019	08/19/2022	22,997	8,959,358	389.58.....	286,779	.....	.....	.....131,170	.....	.....131,170	(131,311)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Cal Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/27/2019	08/22/2022	21,571	8,401,473	389.48.....	270,069	.....	.....	.....124,249	.....	.....124,249	(123,314)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Cal Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/27/2019	08/23/2022	25,425	9,787,442	384.95.....	365,869	.....	.....	.....189,332	.....	.....189,332	(157,485)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Cal Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/27/2019	08/26/2022	40,345	15,638,005	387.61.....	536,988	.....	.....	.....260,070	.....	.....260,070	(238,566)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Cal Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/27/2019	08/23/2021	4,725	1,825,695	386.41.....	47,862	.....	.....	.....16,104	.....	.....16,104	(33,590)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Cal Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/27/2019	08/24/2021	3,113	1,196,421	384.37.....	34,271	.....	.....	.....12,888	.....	.....12,888	(23,164)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Cal Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/27/2019	08/25/2021	6,324	2,441,487	386.04.....	65,205	.....	.....	.....22,488	.....	.....22,488	(45,309)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Cal Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/27/2019	08/26/2021	7,998	3,117,845	389.81.....	70,626	.....	.....	.....19,625	.....	.....19,625	(51,746)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Cal Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/27/2019	07/08/2022	950	362,329	381.27.....	14,930	.....	.....	.....8,237	.....	.....8,237	(6,325)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Cal Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/27/2019	08/01/2022	198	77,634	392.41.....	2,230	.....	.....	.....926	.....	.....926	(1,070)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Cal 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	.....	.....	.....768	.....	.....768	(1,200)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Cal 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	.....	.....	.....5,283	.....	.....5,283	(5,896)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Cal 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	.....	.....	.....5,881	.....	.....5,881	(7,464)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Cal 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	.....	.....	.....80,493	.....	.....80,493	(51,813)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Cal 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	.....	.....	.....37,599	.....	.....37,599	(23,226)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Cal 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	.....	.....	.....77,537	.....	.....77,537	(48,729)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....124,636	.....	.....124,636	(85,271)	.....	.....	.....	.....	.....	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	.....	.....	.....171,959	.....	.....171,959	(120,862)	.....	.....	.....	.....	.....	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	.....	.....	.....60,180	.....	.....60,180	(44,045)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/27/2019	08/24/2022	8,073	2,306,553	285.7.....	63,214	.....	.....	.....30,902	.....	.....30,902	(22,357)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/27/2019	08/25/2022	14,528	4,142,759	285.15.....	116,663	.....	.....	.....58,232	.....	.....58,232	(40,746)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/27/2019	08/26/2022	18,422	5,183,326	281.36.....	174,460	.....	.....	.....99,246	.....	.....99,246	(55,745)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/27/2019	08/18/2021	1,074	301,497	280.82.....	7,526	.....	.....	.....3,166	.....	.....3,166	(4,206)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/27/2019	08/19/2021	909	251,856	276.95.....	7,903	.....	.....	.....4,247	.....	.....4,247	(3,807)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/27/2019	08/20/2021	1,467	410,818	280.03.....	10,783	.....	.....	.....4,803	.....	.....4,803	(5,842)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/27/2019	08/20/2021	2,329	660,147	283.45.....	14,044	.....	.....	.....4,878	.....	.....4,878	(8,430)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/27/2019	08/24/2021	5,992	1,695,055	282.9.....	37,448	.....	.....	.....13,737	.....	.....13,737	(22,022)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/27/2019	08/25/2021	5,164	1,434,906	277.85.....	42,916	.....	.....	.....22,110	.....	.....22,110	(21,265)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/27/2019	08/26/2021	3,262	909,385	278.82.....	25,734	.....	.....	.....12,532	.....	.....12,532	(13,218)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/27/2019	08/15/2022	50,635	14,281,180	282.04.....	462,807	.....	.....	.....255,981	.....	.....255,981	(152,323)	.....	.....	.....	.....	.....	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	.....	.....	.....630	.....	.....630	(1,906)	.....	.....	.....	.....	.....	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	.....	.....	.....4,143	.....	.....4,143	(4,703)	.....	.....	.....	.....	.....	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	.....	.....	.....5,484	.....	.....5,484	(6,070)	.....	.....	.....	.....	.....	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	.....	.....	.....310,331	.....	.....310,331	(316,290)	.....	.....	.....	.....	.....	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	.....	.....	.....179,980	.....	.....179,980	(189,145)	.....	.....	.....	.....	.....	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	08/30/2022	19,366	7,559,673	390.36.....	260,665	.....	.....	.....107,079	.....	.....107,079	(108,518)	.....	.....	.....	.....	.....	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	.....	.....	.....268,132	.....	.....268,132	(283,409)	.....	.....	.....	.....	.....	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	.....	.....	.....22,487	.....	.....22,487	(49,060)	.....	.....	.....	.....	.....	03.....

E18.79

SCHEDULE DB - PART A - SECTION 1

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

E18.80

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....39,324	.....	.....39,324	(100,497)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/04/2019	08/30/2021	10,534	4,108,993	390.08.....	104,178	.....	.....	.....25,571	.....	.....25,571	(67,484)	.....	.....	.....	.....	.....	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	.....	.....	.....19,302	.....	.....19,302	(49,459)	.....	.....	.....	.....	.....	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	.....	.....	.....7,812	.....	.....7,812	(20,277)	.....	.....	.....	.....	.....	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	.....	.....	.....3,904	.....	.....3,904	(11,955)	.....	.....	.....	.....	.....	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	.....	.....	.....10,994	.....	.....10,994	(33,467)	.....	.....	.....	.....	.....	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	.....	.....	.....3,536	.....	.....3,536	(2,813)	.....	.....	.....	.....	.....	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	.....	.....	.....271,465	.....	.....271,465	141,921	.....	.....	.....	.....	.....	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	.....	.....	.....183,540	.....	.....183,540	98,009	.....	.....	.....	.....	.....	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	.....	.....	.....186,918	.....	.....186,918	99,594	.....	.....	.....	.....	.....	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	.....	.....	.....148,249	.....	.....148,249	78,864	.....	.....	.....	.....	.....	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	.....	.....	.....131,465	.....	.....131,465	70,110	.....	.....	.....	.....	.....	03.....
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	.....	.....	.....237,209	.....	.....237,209	124,946	.....	.....	.....	.....	.....	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	.....	.....	.....88,797	.....	.....88,797	51,786	.....	.....	.....	.....	.....	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	.....	.....	.....231,940	.....	.....231,940	124,021	.....	.....	.....	.....	.....	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	.....	.....	.....99,255	.....	.....99,255	57,356	.....	.....	.....	.....	.....	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	.....	.....	.....1,664	.....	.....1,664	(3,776)	.....	.....	.....	.....	.....	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	.....	.....	.....9,864	.....	.....9,864	(21,205)	.....	.....	.....	.....	.....	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	11,978	4,632,561	386.76.....	116,664	.....	.....	.....41,978	.....	.....41,978	(83,533)	.....	.....	.....	.....	.....	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	.....	.....	.....1,961	.....	.....1,961	(1,854)	.....	.....	.....	.....	.....	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	.....	.....	.....114,113	.....	.....114,113	(124,857)	.....	.....	.....	.....	.....	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	.....	.....	.....163,740	.....	.....163,740	(159,188)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....144,665	.....	.....144,665	(148,532)	.....	.....	.....	.....	.....	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	.....	.....	.....316,785	.....	.....316,785	(295,933)	.....	.....	.....	.....	.....	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	.....	.....	.....436,518	.....	.....436,518	(393,184)	.....	.....	.....	.....	.....	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	.....	.....	.....2,263	.....	.....2,263	(5,430)	.....	.....	.....	.....	.....	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	.....	.....	.....563	.....	.....563	(1,587)	.....	.....	.....	.....	.....	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	.....	.....	.....1,664	.....	.....1,664	(5,665)	.....	.....	.....	.....	.....	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	.....	.....	.....24,444	.....	.....24,444	(49,778)	.....	.....	.....	.....	.....	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	.....	.....	.....12,350	.....	.....12,350	(31,981)	.....	.....	.....	.....	.....	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	.....	.....	.....9,062	.....	.....9,062	(18,862)	.....	.....	.....	.....	.....	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	.....	.....	.....23,777	.....	.....23,777	(64,466)	.....	.....	.....	.....	.....	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	.....	.....	.....8,218	.....	.....8,218	(23,972)	.....	.....	.....	.....	.....	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	.....	.....	.....15,888	.....	.....15,888	(14,316)	.....	.....	.....	.....	.....	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	.....	.....	.....75,022	.....	.....75,022	(52,295)	.....	.....	.....	.....	.....	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	.....	.....	.....32,933	.....	.....32,933	(25,451)	.....	.....	.....	.....	.....	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	.....	.....	.....46,571	.....	.....46,571	(37,470)	.....	.....	.....	.....	.....	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	.....	.....	.....121,942	.....	.....121,942	(91,712)	.....	.....	.....	.....	.....	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	.....	.....	.....24,422	.....	.....24,422	(20,400)	.....	.....	.....	.....	.....	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	.....	.....	.....53,031	.....	.....53,031	(39,797)	.....	.....	.....	.....	.....	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	.....	.....	.....3,396	.....	.....3,396	(2,444)	.....	.....	.....	.....	.....	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	.....	.....	.....41,935	.....	.....41,935	(72,253)	.....	.....	.....	.....	.....	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	.....	.....	.....19,496	.....	.....19,496	(27,330)	.....	.....	.....	.....	.....	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			4,420		4,420	(8,475)						03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....5,267	.....	.....5,267	(8,934)	.....	.....	.....	.....	.....	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	.....	.....	.....14,523	.....	.....14,523	(21,792)	.....	.....	.....	.....	.....	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	.....	.....	.....13,246	.....	.....13,246	(17,825)	.....	.....	.....	.....	.....	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	.....	.....	.....114,561	.....	.....114,561	(82,642)	.....	.....	.....	.....	.....	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	.....	.....	.....36,958	.....	.....36,958	(30,945)	.....	.....	.....	.....	.....	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	.....	.....	.....1,063	.....	.....1,063	(2,684)	.....	.....	.....	.....	.....	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	.....	.....	.....277,747	.....	.....277,747	(226,819)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2019	09/16/2022	66,377	25,666,126	386.67.....	864,233	.....	.....	.....461,901	.....	.....461,901	(396,183)	.....	.....	.....	.....	.....	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	.....	.....	.....243,055	.....	.....243,055	(214,692)	.....	.....	.....	.....	.....	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	.....	.....	.....18,297	.....	.....18,297	(39,994)	.....	.....	.....	.....	.....	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	.....	.....	.....32,326	.....	.....32,326	(65,226)	.....	.....	.....	.....	.....	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	.....	.....	.....20,820	.....	.....20,820	(35,816)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2019	09/15/2021	8,687	3,326,676	382.94.....	95,472	.....	.....	.....43,261	.....	.....43,261	(65,525)	.....	.....	.....	.....	.....	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	.....	.....	.....17,477	.....	.....17,477	(35,525)	.....	.....	.....	.....	.....	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	.....	.....	.....17,622	.....	.....17,622	(37,781)	.....	.....	.....	.....	.....	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	.....	.....	.....1,252	.....	.....1,252	(1,252)	.....	.....	.....	.....	.....	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	.....	.....	.....244,649	.....	.....244,649	(227,960)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	09/18/2019	08/26/2022	8,003	2,413,918	301.61.....	69,671	.....	.....	.....123,654	.....	.....123,654	66,603	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	09/18/2019	09/06/2022	9,804	2,960,650	301.97.....	84,676	.....	.....	.....149,531	.....	.....149,531	80,657	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	09/18/2019	09/17/2021	7,111	2,133,604	300.06.....	49,160	.....	.....	.....104,762	.....	.....104,762	60,812	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	09/18/2019	09/09/2022	14,989	4,402,895	293.75.....	183,587	.....	.....	.....324,618	.....	.....324,618	166,088	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	09/18/2019	09/13/2022	12,769	3,796,785	297.35.....	135,268	.....	.....	.....239,427	.....	.....239,427	125,688	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	09/18/2019	09/09/2022	10,376	3,112,922	300.01.....	97,882	.....	.....	.....173,231	.....	.....173,231	92,458	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	09/18/2019	09/16/2022	21,714	6,481,231	298.48.....	219,754	.....	.....	.....388,396	.....	.....388,396	205,172	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	09/18/2019	09/03/2021	3,656	1,095,716	299.72.....	25,362	.....	.....	.....54,647	.....	.....54,647	31,763	.....	.....	.....	.....	.....	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	.....	.....	.....3,990	.....	.....3,990	(6,411)	.....	.....	.....	.....	.....	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	.....	.....	.....15,090	.....	.....15,090	(43,688)	.....	.....	.....	.....	.....	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	.....	.....	.....2,937	.....	.....2,937	(1,858)	.....	.....	.....	.....	.....	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	.....	.....	.....195,808	.....	.....195,808	(180,487)	.....	.....	.....	.....	.....	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	.....	.....	.....217,889	.....	.....217,889	(213,249)	.....	.....	.....	.....	.....	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	.....	.....	.....190,884	.....	.....190,884	(176,826)	.....	.....	.....	.....	.....	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	.....	.....	.....250,859	.....	.....250,859	(260,979)	.....	.....	.....	.....	.....	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	.....	.....	.....1,080	.....	.....1,080	(2,352)	.....	.....	.....	.....	.....	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	.....	.....	.....1,348	.....	.....1,348	(1,419)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2019	09/17/2021	318	125,144	393.46.....	2,484	.....	.....	.....588	.....	.....588	(1,814)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2019	09/17/2021	15,913	6,176,573	388.14.....	155,632	.....	.....	.....50,173	.....	.....50,173	(106,761)	.....	.....	.....	.....	.....	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	.....	.....	.....35,003	.....	.....35,003	(64,980)	.....	.....	.....	.....	.....	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	.....	.....	.....24,735	.....	.....24,735	(45,311)	.....	.....	.....	.....	.....	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	.....	.....	.....20,568	.....	.....20,568	(36,661)	.....	.....	.....	.....	.....	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	.....	.....	.....12,634	.....	.....12,634	(23,178)	.....	.....	.....	.....	.....	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	.....	.....	.....2,571	.....	.....2,571	(4,467)	.....	.....	.....	.....	.....	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	.....	.....	.....15,451	.....	.....15,451	(23,726)	.....	.....	.....	.....	.....	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	.....	.....	.....7,281	.....	.....7,281	(12,252)	.....	.....	.....	.....	.....	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			26,475		26,475	(21,928)						03.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....68,114	.....	.....68,114	(52,357)	.....	.....	.....	.....	.....	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	.....	.....	.....33,352	.....	.....33,352	(25,010)	.....	.....	.....	.....	.....	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	.....	.....	.....27,470	.....	.....27,470	(18,201)	.....	.....	.....	.....	.....	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	.....	.....	.....47,582	.....	.....47,582	(29,448)	.....	.....	.....	.....	.....	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	.....	.....	.....60,726	.....	.....60,726	(51,888)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2019	09/19/2022	30,050	8,649,823	287.85.....	242,502	.....	.....	.....100,061	.....	.....100,061	(77,830)	.....	.....	.....	.....	.....	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	.....	.....	.....31,332	.....	.....31,332	(25,464)	.....	.....	.....	.....	.....	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	.....	.....	.....9,670	.....	.....9,670	(14,743)	.....	.....	.....	.....	.....	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	.....	.....	.....21,331	.....	.....21,331	(15,921)	.....	.....	.....	.....	.....	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	.....	.....	.....56,323	.....	.....56,323	(44,208)	.....	.....	.....	.....	.....	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	.....	.....	.....30,681	.....	.....30,681	(27,522)	.....	.....	.....	.....	.....	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	.....	.....	.....6,897	.....	.....6,897	(9,564)	.....	.....	.....	.....	.....	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	.....	.....	.....16,472	.....	.....16,472	(13,746)	.....	.....	.....	.....	.....	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	.....	.....	.....13,399	.....	.....13,399	(15,603)	.....	.....	.....	.....	.....	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	.....	.....	.....8,355	.....	.....8,355	(8,450)	.....	.....	.....	.....	.....	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	.....	.....	.....22,564	.....	.....22,564	(23,554)	.....	.....	.....	.....	.....	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	.....	.....	.....8,592	.....	.....8,592	(11,571)	.....	.....	.....	.....	.....	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	.....	.....	.....20,430	.....	.....20,430	(28,907)	.....	.....	.....	.....	.....	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	.....	.....	.....6,782	.....	.....6,782	(20,300)	.....	.....	.....	.....	.....	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	.....	.....	.....8,746	.....	.....8,746	(19,192)	.....	.....	.....	.....	.....	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	.....	.....	.....5,655	.....	.....5,655	(16,236)	.....	.....	.....	.....	.....	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			56,196		56,196	(119,511)						03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....7,435	.....	.....7,435	(5,729)	.....	.....	.....	.....	.....	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	.....	.....	.....200,677	.....	.....200,677	(203,817)	.....	.....	.....	.....	.....	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	.....	.....	.....168,147	.....	.....168,147	(166,039)	.....	.....	.....	.....	.....	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	.....	.....	.....236,103	.....	.....236,103	(228,800)	.....	.....	.....	.....	.....	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	.....	.....	.....754	.....	.....754	(2,222)	.....	.....	.....	.....	.....	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	.....	.....	.....148,516	.....	.....148,516	(144,611)	.....	.....	.....	.....	.....	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	.....	.....	.....342,438	.....	.....342,438	(312,874)	.....	.....	.....	.....	.....	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	.....	.....	.....172,992	.....	.....172,992	(158,586)	.....	.....	.....	.....	.....	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	.....	.....	.....4,056	.....	.....4,056	(14,379)	.....	.....	.....	.....	.....	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	.....	.....	.....30,958	.....	.....30,958	(83,971)	.....	.....	.....	.....	.....	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	.....	.....	.....21,064	.....	.....21,064	(43,440)	.....	.....	.....	.....	.....	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	.....	.....	.....11,655	.....	.....11,655	(24,361)	.....	.....	.....	.....	.....	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	.....	.....	.....17,950	.....	.....17,950	(55,173)	.....	.....	.....	.....	.....	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	.....	.....	.....15,444	.....	.....15,444	(45,067)	.....	.....	.....	.....	.....	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	.....	.....	.....1,694	.....	.....1,694	(1,067)	.....	.....	.....	.....	.....	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	.....	.....	.....2,322	.....	.....2,322	(2,656)	.....	.....	.....	.....	.....	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	.....	.....	.....3,180	.....	.....3,180	(6,883)	.....	.....	.....	.....	.....	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	.....	.....	.....22,662	.....	.....22,662	(17,527)	.....	.....	.....	.....	.....	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	.....	.....	.....34,334	.....	.....34,334	(24,643)	.....	.....	.....	.....	.....	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	.....	.....	.....8,711	.....	.....8,711	(13,277)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/02/2019	09/28/2021	6,349	1,793,732	282.51.....	32,318	.....	.....	.....17,198	.....	.....17,198	(22,980)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/02/2019	09/29/2021	11,723	3,317,869	283.02.....	57,912	.....	.....	.....29,915	.....	.....29,915	(41,766)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to 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	09/30/2021	2,957	834,720	282.33.....	15,256	.....	.....	.....8,234	.....	.....8,234	(10,738)	.....	.....	.....	.....	.....	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	.....	.....	.....19,763	.....	.....19,763	(20,117)	.....	.....	.....	.....	.....	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	.....	.....	.....72,383	.....	.....72,383	(60,163)	.....	.....	.....	.....	.....	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	.....	.....	.....39,895	.....	.....39,895	(29,727)	.....	.....	.....	.....	.....	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	.....	.....	.....18,478	.....	.....18,478	(14,391)	.....	.....	.....	.....	.....	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	.....	.....	.....7,540	.....	.....7,540	(12,790)	.....	.....	.....	.....	.....	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	.....	.....	.....6,853	.....	.....6,853	(18,776)	.....	.....	.....	.....	.....	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	.....	.....	.....24,156	.....	.....24,156	(47,004)	.....	.....	.....	.....	.....	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	.....	.....	.....4,629	.....	.....4,629	(4,570)	.....	.....	.....	.....	.....	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	.....	.....	.....3,702	.....	.....3,702	(3,901)	.....	.....	.....	.....	.....	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	.....	.....	.....105,208	.....	.....105,208	(96,914)	.....	.....	.....	.....	.....	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	.....	.....	.....98,069	.....	.....98,069	(100,730)	.....	.....	.....	.....	.....	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	.....	.....	.....138,248	.....	.....138,248	(144,639)	.....	.....	.....	.....	.....	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	.....	.....	.....532,332	.....	.....532,332	(518,777)	.....	.....	.....	.....	.....	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	.....	.....	.....97,797	.....	.....97,797	(102,325)	.....	.....	.....	.....	.....	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	.....	.....	.....1,334	.....	.....1,334	(3,942)	.....	.....	.....	.....	.....	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	.....	.....	.....1,603	.....	.....1,603	(2,743)	.....	.....	.....	.....	.....	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	.....	.....	.....2,929	.....	.....2,929	(4,208)	.....	.....	.....	.....	.....	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	.....	.....	.....61,994	.....	.....61,994	(122,072)	.....	.....	.....	.....	.....	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	10/04/2021	5,295	2,079,517	392.75.....	38,228	.....	.....	.....11,366	.....	.....11,366	(30,801)	.....	.....	.....	.....	.....	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	.....	.....	.....13,735	.....	.....13,735	(27,644)	.....	.....	.....	.....	.....	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	.....	.....	.....19,275	.....	.....19,275	(41,260)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....18,548	.....	.....18,548	(46,124)	.....	.....	.....	.....	.....	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	.....	.....	.....15,649	.....	.....15,649	(15,799)	.....	.....	.....	.....	.....	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	.....	.....	.....60,293	.....	.....60,293	(42,229)	.....	.....	.....	.....	.....	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	.....	.....	.....44,737	.....	.....44,737	(29,922)	.....	.....	.....	.....	.....	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	.....	.....	.....42,315	.....	.....42,315	(43,090)	.....	.....	.....	.....	.....	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	.....	.....	.....11,655	.....	.....11,655	(12,779)	.....	.....	.....	.....	.....	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	.....	.....	.....8,991	.....	.....8,991	(8,838)	.....	.....	.....	.....	.....	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	.....	.....	.....26,656	.....	.....26,656	(26,983)	.....	.....	.....	.....	.....	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	.....	.....	.....18,739	.....	.....18,739	(19,667)	.....	.....	.....	.....	.....	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	.....	.....	.....72,703	.....	.....72,703	(47,047)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/10/2019	10/04/2022	6,567	1,880,652	286.39.....	42,553	.....	.....	.....25,157	.....	.....25,157	(17,571)	.....	.....	.....	.....	.....	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	.....	.....	.....43,207	.....	.....43,207	(27,531)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/17/2019	09/16/2021	614	236,450	385.01.....	6,258	.....	.....	.....2,568	.....	.....2,568	(4,442)	.....	.....	.....	.....	.....	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	.....	.....	.....15,725	.....	.....15,725	(37,774)	.....	.....	.....	.....	.....	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	.....	.....	.....32,334	.....	.....32,334	(60,334)	.....	.....	.....	.....	.....	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	.....	.....	.....823	.....	.....823	(1,120)	.....	.....	.....	.....	.....	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	.....	.....	.....111,333	.....	.....111,333	(107,661)	.....	.....	.....	.....	.....	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	.....	.....	.....185,361	.....	.....185,361	(179,563)	.....	.....	.....	.....	.....	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	.....	.....	.....242,607	.....	.....242,607	(219,666)	.....	.....	.....	.....	.....	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	.....	.....	.....140,015	.....	.....140,015	(134,393)	.....	.....	.....	.....	.....	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	.....	.....	.....146,197	.....	.....146,197	(145,630)	.....	.....	.....	.....	.....	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			626		626	(1,725)						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.	10/17/2019	10/01/2021	808	315,609	390.6.....	6,593			2,118		2,118	(5,030)						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	.....	.....	.....1,509	.....	.....1,509	(3,820)	.....	.....	.....	.....	.....	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	.....	.....	.....16,129	.....	.....16,129	(31,977)	.....	.....	.....	.....	.....	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	.....	.....	.....11,364	.....	.....11,364	(22,106)	.....	.....	.....	.....	.....	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	.....	.....	.....26,271	.....	.....26,271	(50,305)	.....	.....	.....	.....	.....	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	10/13/2021	2,882	1,114,847	386.89.....	27,807	.....	.....	.....11,037	.....	.....11,037	(19,679)	.....	.....	.....	.....	.....	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	.....	.....	.....11,749	.....	.....11,749	(32,084)	.....	.....	.....	.....	.....	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	.....	.....	.....106,522	.....	.....106,522	61,919	.....	.....	.....	.....	.....	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	.....	.....	.....92,451	.....	.....92,451	50,201	.....	.....	.....	.....	.....	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	.....	.....	.....37,045	.....	.....37,045	21,272	.....	.....	.....	.....	.....	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	.....	.....	.....178,637	.....	.....178,637	96,001	.....	.....	.....	.....	.....	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	.....	.....	.....90,114	.....	.....90,114	52,242	.....	.....	.....	.....	.....	03.....
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	.....	.....	.....109,280	.....	.....109,280	58,991	.....	.....	.....	.....	.....	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	.....	.....	.....303,530	.....	.....303,530	161,913	.....	.....	.....	.....	.....	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	.....	.....	.....335,783	.....	.....335,783	178,774	.....	.....	.....	.....	.....	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	.....	.....	.....211,103	.....	.....211,103	113,402	.....	.....	.....	.....	.....	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	.....	.....	.....181,266	.....	.....181,266	97,043	.....	.....	.....	.....	.....	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	.....	.....	.....89,008	.....	.....89,008	51,980	.....	.....	.....	.....	.....	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	.....	.....	.....246,803	.....	.....246,803	133,234	.....	.....	.....	.....	.....	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	.....	.....	.....138,426	.....	.....138,426	74,577	.....	.....	.....	.....	.....	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	.....	.....	.....351,132	.....	.....351,132	186,706	.....	.....	.....	.....	.....	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			115,888		115,888	63,479						03.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/17/2019	10/03/2022	8,161	2,433,587	298.18.....	82,268	.....	.....	.....148,512	.....	.....148,512	77,846	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/17/2019	10/14/2022	7,587	2,272,594	299.53.....	72,706	.....	.....	.....130,696	.....	.....130,696	69,268	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/17/2019	09/17/2021	9,131	2,736,076	299.64.....	61,850	.....	.....	.....137,812	.....	.....137,812	79,824	.....	.....	.....	.....	.....	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	.....	.....	.....1,241	.....	.....1,241	(2,757)	.....	.....	.....	.....	.....	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	.....	.....	.....2,542	.....	.....2,542	(3,187)	.....	.....	.....	.....	.....	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	.....	.....	.....620	.....	.....620	(1,308)	.....	.....	.....	.....	.....	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	.....	.....	.....109,289	.....	.....109,289	(94,475)	.....	.....	.....	.....	.....	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	.....	.....	.....173,206	.....	.....173,206	(159,971)	.....	.....	.....	.....	.....	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	.....	.....	.....320,350	.....	.....320,350	(270,139)	.....	.....	.....	.....	.....	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	.....	.....	.....101,767	.....	.....101,767	(95,520)	.....	.....	.....	.....	.....	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	.....	.....	.....6,446	.....	.....6,446	(12,928)	.....	.....	.....	.....	.....	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	.....	.....	.....1,899	.....	.....1,899	(2,636)	.....	.....	.....	.....	.....	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	.....	.....	.....25,922	.....	.....25,922	(44,683)	.....	.....	.....	.....	.....	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	10/18/2021	8,909	3,460,705	388.45.....	81,607	.....	.....	.....30,203	.....	.....30,203	(58,410)	.....	.....	.....	.....	.....	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	.....	.....	.....33,723	.....	.....33,723	(63,732)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/23/2019	10/20/2021	6,566	2,540,614	386.91.....	64,285	.....	.....	.....25,605	.....	.....25,605	(44,661)	.....	.....	.....	.....	.....	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	.....	.....	.....14,575	.....	.....14,575	(36,358)	.....	.....	.....	.....	.....	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	.....	.....	.....13,258	.....	.....13,258	(30,865)	.....	.....	.....	.....	.....	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	.....	.....	.....45,198	.....	.....45,198	(41,752)	.....	.....	.....	.....	.....	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	.....	.....	.....42,020	.....	.....42,020	(25,508)	.....	.....	.....	.....	.....	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	.....	.....	.....40,382	.....	.....40,382	(26,556)	.....	.....	.....	.....	.....	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			29,604		29,604	(18,933)						03.....

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....40,849	.....	.....40,849	(26,160)	.....	.....	.....	.....	.....	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	.....	.....	.....29,206	.....	.....29,206	(20,184)	.....	.....	.....	.....	.....	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	.....	.....	.....89,261	.....	.....89,261	(60,033)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/23/2019	10/18/2022	19,340	5,519,019	285.37.....	146,596	.....	.....	.....81,720	.....	.....81,720	(52,708)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/23/2019	10/19/2022	11,067	3,162,718	285.79.....	82,335	.....	.....	.....45,324	.....	.....45,324	(29,856)	.....	.....	.....	.....	.....	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	.....	.....	.....29,587	.....	.....29,587	(21,209)	.....	.....	.....	.....	.....	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	.....	.....	.....34,536	.....	.....34,536	(25,222)	.....	.....	.....	.....	.....	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	.....	.....	.....46,043	.....	.....46,043	(42,675)	.....	.....	.....	.....	.....	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	.....	.....	.....26,382	.....	.....26,382	(28,088)	.....	.....	.....	.....	.....	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	.....	.....	.....6,614	.....	.....6,614	(6,649)	.....	.....	.....	.....	.....	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	.....	.....	.....15,447	.....	.....15,447	(17,829)	.....	.....	.....	.....	.....	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	.....	.....	.....51,380	.....	.....51,380	(39,255)	.....	.....	.....	.....	.....	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	.....	.....	.....10,830	.....	.....10,830	(9,668)	.....	.....	.....	.....	.....	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	.....	.....	.....9,919	.....	.....9,919	(13,074)	.....	.....	.....	.....	.....	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	.....	.....	.....37,608	.....	.....37,608	(42,605)	.....	.....	.....	.....	.....	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	.....	.....	.....984	.....	.....984	(2,355)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/31/2019	10/29/2021	15,629	6,120,168	391.6.....	136,907	.....	.....	.....41,272	.....	.....41,272	(93,489)	.....	.....	.....	.....	.....	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	.....	.....	.....2,824	.....	.....2,824	(2,959)	.....	.....	.....	.....	.....	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	.....	.....	.....1,941	.....	.....1,941	(2,138)	.....	.....	.....	.....	.....	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	.....	.....	.....108,437	.....	.....108,437	(105,215)	.....	.....	.....	.....	.....	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	.....	.....	.....93,631	.....	.....93,631	(88,075)	.....	.....	.....	.....	.....	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			144,724		144,724	(134,215)						03.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....5,544	.....	.....5,544	(5,028)	.....	.....	.....	.....	.....	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	.....	.....	.....110,003	.....	.....110,003	(109,669)	.....	.....	.....	.....	.....	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	.....	.....	.....108,366	.....	.....108,366	(107,287)	.....	.....	.....	.....	.....	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	.....	.....	.....210,297	.....	.....210,297	(212,492)	.....	.....	.....	.....	.....	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	.....	.....	.....104,709	.....	.....104,709	(100,387)	.....	.....	.....	.....	.....	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	.....	.....	.....7,459	.....	.....7,459	(15,811)	.....	.....	.....	.....	.....	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	.....	.....	.....19,443	.....	.....19,443	(40,286)	.....	.....	.....	.....	.....	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	.....	.....	.....7,714	.....	.....7,714	(16,164)	.....	.....	.....	.....	.....	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	.....	.....	.....9,490	.....	.....9,490	(25,033)	.....	.....	.....	.....	.....	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	.....	.....	.....11,813	.....	.....11,813	(29,634)	.....	.....	.....	.....	.....	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	.....	.....	.....910	.....	.....910	(1,485)	.....	.....	.....	.....	.....	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	.....	.....	.....6,941	.....	.....6,941	(8,106)	.....	.....	.....	.....	.....	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	.....	.....	.....6,835	.....	.....6,835	(5,086)	.....	.....	.....	.....	.....	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	.....	.....	.....12,904	.....	.....12,904	(11,892)	.....	.....	.....	.....	.....	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	.....	.....	.....11,518	.....	.....11,518	(14,063)	.....	.....	.....	.....	.....	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	.....	.....	.....198,488	.....	.....198,488	(108,961)	.....	.....	.....	.....	.....	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	.....	.....	.....84,924	.....	.....84,924	(46,194)	.....	.....	.....	.....	.....	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	.....	.....	.....40,379	.....	.....40,379	(23,324)	.....	.....	.....	.....	.....	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	.....	.....	.....88,243	.....	.....88,243	(46,551)	.....	.....	.....	.....	.....	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	.....	.....	.....133,009	.....	.....133,009	(68,656)	.....	.....	.....	.....	.....	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	.....	.....	.....128,416	.....	.....128,416	(72,019)	.....	.....	.....	.....	.....	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			40,651		40,651	(22,948)						03.....

E18.92

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

E18.93

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....103,276	.....	.....103,276	(57,243)	.....	.....	.....	.....	.....	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	.....	.....	.....44,851	.....	.....44,851	(28,562)	.....	.....	.....	.....	.....	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	.....	.....	.....29,367	.....	.....29,367	(29,811)	.....	.....	.....	.....	.....	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	.....	.....	.....93,816	.....	.....93,816	(55,538)	.....	.....	.....	.....	.....	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	.....	.....	.....14,466	.....	.....14,466	(14,413)	.....	.....	.....	.....	.....	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	.....	.....	.....28,341	.....	.....28,341	(32,410)	.....	.....	.....	.....	.....	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	.....	.....	.....50,848	.....	.....50,848	(41,688)	.....	.....	.....	.....	.....	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	.....	.....	.....11,906	.....	.....11,906	(10,182)	.....	.....	.....	.....	.....	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	.....	.....	.....37,948	.....	.....37,948	(44,516)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/06/2019	11/03/2021	5,046	1,432,384	283.84.....	30,632	.....	.....	.....12,956	.....	.....12,956	(17,117)	.....	.....	.....	.....	.....	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	.....	.....	.....30,011	.....	.....30,011	(30,742)	.....	.....	.....	.....	.....	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	.....	.....	.....1,028	.....	.....1,028	(2,486)	.....	.....	.....	.....	.....	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	.....	.....	.....1,995	.....	.....1,995	(2,160)	.....	.....	.....	.....	.....	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	.....	.....	.....17,147	.....	.....17,147	(15,779)	.....	.....	.....	.....	.....	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	.....	.....	.....64,749	.....	.....64,749	(66,852)	.....	.....	.....	.....	.....	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	.....	.....	.....157,265	.....	.....157,265	(133,554)	.....	.....	.....	.....	.....	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	.....	.....	.....117,642	.....	.....117,642	(105,497)	.....	.....	.....	.....	.....	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	.....	.....	.....226,401	.....	.....226,401	(190,142)	.....	.....	.....	.....	.....	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	.....	.....	.....141,805	.....	.....141,805	(128,830)	.....	.....	.....	.....	.....	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	.....	.....	.....2,284	.....	.....2,284	(2,713)	.....	.....	.....	.....	.....	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	.....	.....	.....28,741	.....	.....28,741	(52,971)	.....	.....	.....	.....	.....	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	.....	.....	.....13,846	.....	.....13,846	(27,222)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....15,293	.....	.....15,293	(24,838)	.....	.....	.....	.....	.....	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	.....	.....	.....12,384	.....	.....12,384	(22,299)	.....	.....	.....	.....	.....	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	.....	.....	.....9,656	.....	.....9,656	(16,939)	.....	.....	.....	.....	.....	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	.....	.....	.....16,218	.....	.....16,218	(35,202)	.....	.....	.....	.....	.....	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	.....	.....	.....14,027	.....	.....14,027	(24,349)	.....	.....	.....	.....	.....	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	.....	.....	.....159,023	.....	.....159,023	83,425	.....	.....	.....	.....	.....	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	.....	.....	.....164,687	.....	.....164,687	89,286	.....	.....	.....	.....	.....	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	.....	.....	.....133,248	.....	.....133,248	71,436	.....	.....	.....	.....	.....	03.....
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	.....	.....	.....107,183	.....	.....107,183	60,928	.....	.....	.....	.....	.....	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	.....	.....	.....31,735	.....	.....31,735	16,577	.....	.....	.....	.....	.....	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	.....	.....	.....135,421	.....	.....135,421	72,341	.....	.....	.....	.....	.....	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	.....	.....	.....14,754	.....	.....14,754	7,932	.....	.....	.....	.....	.....	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	.....	.....	.....88,291	.....	.....88,291	50,781	.....	.....	.....	.....	.....	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	.....	.....	.....1,627	.....	.....1,627	(3,248)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/20/2019	10/31/2022	610	241,200	395.41.....	6,710	.....	.....	.....2,731	.....	.....2,731	(3,017)	.....	.....	.....	.....	.....	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	.....	.....	.....13,485	.....	.....13,485	(11,773)	.....	.....	.....	.....	.....	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	.....	.....	.....4,977	.....	.....4,977	(4,294)	.....	.....	.....	.....	.....	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	.....	.....	.....127,876	.....	.....127,876	(120,145)	.....	.....	.....	.....	.....	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	.....	.....	.....101,881	.....	.....101,881	(95,242)	.....	.....	.....	.....	.....	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	.....	.....	.....82,283	.....	.....82,283	(72,712)	.....	.....	.....	.....	.....	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	.....	.....	.....217,831	.....	.....217,831	(210,987)	.....	.....	.....	.....	.....	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			111,512		111,512	(104,131)						03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....44,401	.....	.....44,401	(80,314)	.....	.....	.....	.....	.....	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	.....	.....	.....12,335	.....	.....12,335	(27,306)	.....	.....	.....	.....	.....	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	.....	.....	.....21,523	.....	.....21,523	(45,275)	.....	.....	.....	.....	.....	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	.....	.....	.....15,741	.....	.....15,741	(32,035)	.....	.....	.....	.....	.....	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	.....	.....	.....13,924	.....	.....13,924	(28,306)	.....	.....	.....	.....	.....	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	.....	.....	.....8,000	.....	.....8,000	(17,074)	.....	.....	.....	.....	.....	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	.....	.....	.....11,433	.....	.....11,433	(20,497)	.....	.....	.....	.....	.....	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	10/21/2022	368	142,584	386.94.....	5,251	.....	.....	.....2,624	.....	.....2,624	(2,164)	.....	.....	.....	.....	.....	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	.....	.....	.....6,118	.....	.....6,118	(7,218)	.....	.....	.....	.....	.....	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	.....	.....	.....34,355	.....	.....34,355	(40,712)	.....	.....	.....	.....	.....	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	.....	.....	.....111,652	.....	.....111,652	(60,887)	.....	.....	.....	.....	.....	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	.....	.....	.....87,598	.....	.....87,598	(48,685)	.....	.....	.....	.....	.....	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	.....	.....	.....66,853	.....	.....66,853	(36,748)	.....	.....	.....	.....	.....	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	.....	.....	.....113,145	.....	.....113,145	(59,863)	.....	.....	.....	.....	.....	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	.....	.....	.....57,442	.....	.....57,442	(31,892)	.....	.....	.....	.....	.....	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	.....	.....	.....181,153	.....	.....181,153	(101,491)	.....	.....	.....	.....	.....	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	.....	.....	.....62,235	.....	.....62,235	(36,606)	.....	.....	.....	.....	.....	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	.....	.....	.....96,717	.....	.....96,717	(52,876)	.....	.....	.....	.....	.....	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	.....	.....	.....140,848	.....	.....140,848	(73,483)	.....	.....	.....	.....	.....	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	.....	.....	.....62,047	.....	.....62,047	(61,883)	.....	.....	.....	.....	.....	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	.....	.....	.....139,936	.....	.....139,936	(72,743)	.....	.....	.....	.....	.....	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			44,716		44,716	(48,602)						03.....

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....16,762	.....	.....16,762	(15,576)	.....	.....	.....	.....	.....	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	.....	.....	.....39,807	.....	.....39,807	(37,506)	.....	.....	.....	.....	.....	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	.....	.....	.....17,916	.....	.....17,916	(20,573)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/20/2019	11/16/2021	16,511	4,646,497	281.42.....	113,265	.....	.....	.....57,517	.....	.....57,517	(59,263)	.....	.....	.....	.....	.....	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	.....	.....	.....48,151	.....	.....48,151	(39,723)	.....	.....	.....	.....	.....	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	.....	.....	.....20,617	.....	.....20,617	(21,027)	.....	.....	.....	.....	.....	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	.....	.....	.....4,205	.....	.....4,205	(5,854)	.....	.....	.....	.....	.....	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	.....	.....	.....12,369	.....	.....12,369	(22,006)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/27/2019	11/24/2021	5,963	2,336,791	391.87.....	55,875	.....	.....	.....16,765	.....	.....16,765	(35,089)	.....	.....	.....	.....	.....	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	.....	.....	.....11,877	.....	.....11,877	(28,937)	.....	.....	.....	.....	.....	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	.....	.....	.....4,750	.....	.....4,750	(3,728)	.....	.....	.....	.....	.....	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	.....	.....	.....28,872	.....	.....28,872	(27,815)	.....	.....	.....	.....	.....	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	.....	.....	.....187,204	.....	.....187,204	(173,207)	.....	.....	.....	.....	.....	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	.....	.....	.....137,876	.....	.....137,876	(122,697)	.....	.....	.....	.....	.....	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	.....	.....	.....185,975	.....	.....185,975	(167,486)	.....	.....	.....	.....	.....	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	.....	.....	.....266,242	.....	.....266,242	(249,920)	.....	.....	.....	.....	.....	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	.....	.....	.....125,276	.....	.....125,276	(121,389)	.....	.....	.....	.....	.....	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	.....	.....	.....4,144	.....	.....4,144	(5,193)	.....	.....	.....	.....	.....	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	.....	.....	.....2,466	.....	.....2,466	(5,680)	.....	.....	.....	.....	.....	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	.....	.....	.....6,569	.....	.....6,569	(8,013)	.....	.....	.....	.....	.....	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	.....	.....	.....1,417	.....	.....1,417	(3,403)	.....	.....	.....	.....	.....	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			35,128		35,128	(72,412)						03.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....21,698	.....	.....21,698	(37,953)	.....	.....	.....	.....	.....	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	.....	.....	.....34,702	.....	.....34,702	(70,380)	.....	.....	.....	.....	.....	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	.....	.....	.....27,619	.....	.....27,619	(43,187)	.....	.....	.....	.....	.....	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	.....	.....	.....42,441	.....	.....42,441	(92,339)	.....	.....	.....	.....	.....	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	.....	.....	.....19,549	.....	.....19,549	(18,311)	.....	.....	.....	.....	.....	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	.....	.....	.....122,126	.....	.....122,126	(118,587)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/05/2019	11/29/2022	34,223	13,356,404	390.28.....	428,125	.....	.....	.....212,649	.....	.....212,649	(187,096)	.....	.....	.....	.....	.....	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	.....	.....	.....420,793	.....	.....420,793	(372,500)	.....	.....	.....	.....	.....	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	.....	.....	.....112,492	.....	.....112,492	(88,276)	.....	.....	.....	.....	.....	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	.....	.....	.....21,764	.....	.....21,764	(41,928)	.....	.....	.....	.....	.....	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	.....	.....	.....29,092	.....	.....29,092	(55,146)	.....	.....	.....	.....	.....	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	.....	.....	.....10,561	.....	.....10,561	(20,081)	.....	.....	.....	.....	.....	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	.....	.....	.....8,322	.....	.....8,322	(13,221)	.....	.....	.....	.....	.....	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	.....	.....	.....18,202	.....	.....18,202	(27,633)	.....	.....	.....	.....	.....	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	.....	.....	.....14,458	.....	.....14,458	(30,704)	.....	.....	.....	.....	.....	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	.....	.....	.....18,181	.....	.....18,181	(35,626)	.....	.....	.....	.....	.....	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	.....	.....	.....5,906	.....	.....5,906	(5,403)	.....	.....	.....	.....	.....	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	.....	.....	.....19,878	.....	.....19,878	(20,621)	.....	.....	.....	.....	.....	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	.....	.....	.....163,551	.....	.....163,551	(84,620)	.....	.....	.....	.....	.....	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	.....	.....	.....169,288	.....	.....169,288	(85,870)	.....	.....	.....	.....	.....	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	.....	.....	.....94,760	.....	.....94,760	(51,166)	.....	.....	.....	.....	.....	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			153,275		153,275	(74,791)						03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....239,955	.....	.....239,955	(125,004)	.....	.....	.....	.....	.....	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	.....	.....	.....118,820	.....	.....118,820	(60,538)	.....	.....	.....	.....	.....	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	.....	.....	.....143,293	.....	.....143,293	(69,296)	.....	.....	.....	.....	.....	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	.....	.....	.....140,818	.....	.....140,818	(69,345)	.....	.....	.....	.....	.....	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	.....	.....	.....118,807	.....	.....118,807	(52,142)	.....	.....	.....	.....	.....	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	.....	.....	.....53,168	.....	.....53,168	(51,489)	.....	.....	.....	.....	.....	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	.....	.....	.....54,380	.....	.....54,380	(57,410)	.....	.....	.....	.....	.....	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	.....	.....	.....13,821	.....	.....13,821	(13,714)	.....	.....	.....	.....	.....	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	.....	.....	.....14,093	.....	.....14,093	(13,746)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/05/2019	11/30/2021	8,840	2,494,680	282.21.....	57,194	.....	.....	.....29,206	.....	.....29,206	(30,822)	.....	.....	.....	.....	.....	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	.....	.....	.....18,353	.....	.....18,353	(21,027)	.....	.....	.....	.....	.....	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	.....	.....	.....26,094	.....	.....26,094	(20,283)	.....	.....	.....	.....	.....	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	.....	.....	.....75,448	.....	.....75,448	(72,632)	.....	.....	.....	.....	.....	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	.....	.....	.....1,402	.....	.....1,402	(3,074)	.....	.....	.....	.....	.....	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	.....	.....	.....5,970	.....	.....5,970	(4,858)	.....	.....	.....	.....	.....	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	.....	.....	.....175,542	.....	.....175,542	(136,044)	.....	.....	.....	.....	.....	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	.....	.....	.....148,896	.....	.....148,896	(136,313)	.....	.....	.....	.....	.....	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	.....	.....	.....291,239	.....	.....291,239	(250,965)	.....	.....	.....	.....	.....	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	.....	.....	.....235,345	.....	.....235,345	(210,351)	.....	.....	.....	.....	.....	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	.....	.....	.....1,076	.....	.....1,076	(2,249)	.....	.....	.....	.....	.....	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	.....	.....	.....23,988	.....	.....23,988	(46,545)	.....	.....	.....	.....	.....	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	.....	.....	.....33,618	.....	.....33,618	(64,156)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/18/2019	12/12/2022	34,439	13,501,297	392.04.....	470,086	.....	.....	.....197,446	.....	.....197,446	(181,333)	.....	.....	.....	.....	.....	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	.....	.....	.....202,978	.....	.....202,978	(181,429)	.....	.....	.....	.....	.....	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	.....	.....	.....219,330	.....	.....219,330	(200,591)	.....	.....	.....	.....	.....	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	.....	.....	.....161,764	.....	.....161,764	(155,230)	.....	.....	.....	.....	.....	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	.....	.....	.....27,077	.....	.....27,077	(47,939)	.....	.....	.....	.....	.....	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	.....	.....	.....10,642	.....	.....10,642	(20,218)	.....	.....	.....	.....	.....	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	.....	.....	.....7,234	.....	.....7,234	(15,036)	.....	.....	.....	.....	.....	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	.....	.....	.....7,359	.....	.....7,359	(15,733)	.....	.....	.....	.....	.....	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	.....	.....	.....14,083	.....	.....14,083	(26,893)	.....	.....	.....	.....	.....	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	.....	.....	.....14,502	.....	.....14,502	(35,213)	.....	.....	.....	.....	.....	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	.....	.....	.....12,155	.....	.....12,155	(29,539)	.....	.....	.....	.....	.....	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	.....	.....	.....7,338	.....	.....7,338	(6,442)	.....	.....	.....	.....	.....	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	.....	.....	.....5,251	.....	.....5,251	(5,305)	.....	.....	.....	.....	.....	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	.....	.....	.....7,389	.....	.....7,389	(9,302)	.....	.....	.....	.....	.....	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	.....	.....	.....251,915	.....	.....251,915	(119,307)	.....	.....	.....	.....	.....	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	.....	.....	.....328,673	.....	.....328,673	(172,400)	.....	.....	.....	.....	.....	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	.....	.....	.....118,639	.....	.....118,639	(57,330)	.....	.....	.....	.....	.....	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	.....	.....	.....160,494	.....	.....160,494	(76,042)	.....	.....	.....	.....	.....	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	.....	.....	.....164,071	.....	.....164,071	(77,134)	.....	.....	.....	.....	.....	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	.....	.....	.....356,671	.....	.....356,671	(179,500)	.....	.....	.....	.....	.....	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	.....	.....	.....185,250	.....	.....185,250	(96,946)	.....	.....	.....	.....	.....	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			129,506		129,506	(70,532)						03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....158,606	.....	.....158,606	(83,352)	.....	.....	.....	.....	.....	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	.....	.....	.....39,499	.....	.....39,499	(36,861)	.....	.....	.....	.....	.....	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	.....	.....	.....125,311	.....	.....125,311	(68,673)	.....	.....	.....	.....	.....	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	.....	.....	.....23,304	.....	.....23,304	(26,645)	.....	.....	.....	.....	.....	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	.....	.....	.....24,561	.....	.....24,561	(23,238)	.....	.....	.....	.....	.....	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	.....	.....	.....23,834	.....	.....23,834	(23,523)	.....	.....	.....	.....	.....	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	.....	.....	.....42,033	.....	.....42,033	(48,182)	.....	.....	.....	.....	.....	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	.....	.....	.....60,994	.....	.....60,994	(70,872)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/18/2019	12/15/2021	6,713	1,911,658	284.75.....	45,719	.....	.....	.....17,430	.....	.....17,430	(21,578)	.....	.....	.....	.....	.....	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	.....	.....	.....21,226	.....	.....21,226	(19,273)	.....	.....	.....	.....	.....	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	.....	.....	.....2,128	.....	.....2,128	(2,689)	.....	.....	.....	.....	.....	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	.....	.....	.....82,967	.....	.....82,967	(80,893)	.....	.....	.....	.....	.....	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	.....	.....	.....173,432	.....	.....173,432	(165,487)	.....	.....	.....	.....	.....	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	.....	.....	.....171,366	.....	.....171,366	(164,632)	.....	.....	.....	.....	.....	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	.....	.....	.....7,226	.....	.....7,226	(7,787)	.....	.....	.....	.....	.....	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	.....	.....	.....410,989	.....	.....410,989	(416,792)	.....	.....	.....	.....	.....	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	.....	.....	.....59,765	.....	.....59,765	(127,530)	.....	.....	.....	.....	.....	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	.....	.....	.....26,265	.....	.....26,265	(60,403)	.....	.....	.....	.....	.....	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	.....	.....	.....17,371	.....	.....17,371	(39,153)	.....	.....	.....	.....	.....	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	.....	.....	.....5,480	.....	.....5,480	(13,731)	.....	.....	.....	.....	.....	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	.....	.....	.....26,370	.....	.....26,370	(60,995)	.....	.....	.....	.....	.....	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			4,027		4,027	(11,300)						03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....18,150	.....	.....18,150	(43,621)	.....	.....	.....	.....	.....	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	.....	.....	.....1,758	.....	.....1,758	(1,784)	.....	.....	.....	.....	.....	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	.....	.....	.....33,815	.....	.....33,815	(39,679)	.....	.....	.....	.....	.....	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	.....	.....	.....176,856	.....	.....176,856	(94,772)	.....	.....	.....	.....	.....	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	.....	.....	.....1,504	.....	.....1,504	(1,152)	.....	.....	.....	.....	.....	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	.....	.....	.....35,078	.....	.....35,078	(41,972)	.....	.....	.....	.....	.....	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	.....	.....	.....8,315	.....	.....8,315	(11,877)	.....	.....	.....	.....	.....	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	.....	.....	.....11,357	.....	.....11,357	(16,023)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/27/2019	12/23/2021	5,937	1,686,922	284.15.....	46,841	.....	.....	.....16,803	.....	.....16,803	(19,343)	.....	.....	.....	.....	.....	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	.....	.....	.....352,731	.....	.....352,731	(187,050)	.....	.....	.....	.....	.....	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	.....	.....	.....146,837	.....	.....146,837	(82,156)	.....	.....	.....	.....	.....	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	.....	.....	.....170,513	.....	.....170,513	(89,270)	.....	.....	.....	.....	.....	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	.....	.....	.....174,973	.....	.....174,973	(96,919)	.....	.....	.....	.....	.....	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	.....	.....2,705	.....	.....2,705	(4,505)	.....	.....	.....	.....	.....	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	.....	.....6,385	.....	.....6,385	(23,311)	.....	.....	.....	.....	.....	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	.....	.....4,071	.....	.....4,071	(7,413)	.....	.....	.....	.....	.....	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	.....	.....127,711	.....	.....127,711	(231,844)	.....	.....	.....	.....	.....	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	.....	.....183,708	.....	.....183,708	(307,586)	.....	.....	.....	.....	.....	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	.....	.....97,229	.....	.....97,229	(173,409)	.....	.....	.....	.....	.....	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	.....	.....75,033	.....	.....75,033	(145,439)	.....	.....	.....	.....	.....	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	.....	.....119,110	.....	.....119,110	(226,156)	.....	.....	.....	.....	.....	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		14,279		14,279	(53,736)						03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....7,205	.....	.....7,205	(25,393)	.....	.....	.....	.....	.....	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	.....	.....8,160	.....	.....8,160	(25,609)	.....	.....	.....	.....	.....	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	.....	.....12,684	.....	.....12,684	(44,977)	.....	.....	.....	.....	.....	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	.....	.....8,303	.....	.....8,303	(30,822)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/06/2020	12/31/2021	3,077	1,220,428	396.62.....	.....	.....28,894	.....	.....6,411	.....	.....6,411	(22,483)	.....	.....	.....	.....	.....	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	.....	.....15,367	.....	.....15,367	(50,742)	.....	.....	.....	.....	.....	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	.....	.....5,830	.....	.....5,830	(19,594)	.....	.....	.....	.....	.....	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	.....	.....28,266	.....	.....28,266	(59,725)	.....	.....	.....	.....	.....	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	.....	.....291,688	.....	.....291,688	(330,070)	.....	.....	.....	.....	.....	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	.....	.....323,835	.....	.....323,835	(384,554)	.....	.....	.....	.....	.....	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	.....	.....163,927	.....	.....163,927	(196,006)	.....	.....	.....	.....	.....	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	.....	.....199,472	.....	.....199,472	(213,452)	.....	.....	.....	.....	.....	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	.....	.....9,887	.....	.....9,887	(23,045)	.....	.....	.....	.....	.....	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	.....	.....21,003	.....	.....21,003	(44,801)	.....	.....	.....	.....	.....	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	.....	.....25,347	.....	.....25,347	(45,790)	.....	.....	.....	.....	.....	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	.....	.....18,055	.....	.....18,055	(37,419)	.....	.....	.....	.....	.....	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	.....	.....15,844	.....	.....15,844	(34,865)	.....	.....	.....	.....	.....	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	.....	.....402,216	.....	.....402,216	(460,998)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/06/2020	12/28/2022	27,662	7,859,778	284.14.....	.....	.....284,638	.....	.....138,647	.....	.....138,647	(145,991)	.....	.....	.....	.....	.....	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	.....	.....206,388	.....	.....206,388	(238,445)	.....	.....	.....	.....	.....	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	.....	389.73.....	.....	.....165,027	.....	.....	.....	.....	.....(165,027)	.....	.....	.....	.....	.....	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.....

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....2	.....	.....2	(179,187)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/09/2020	01/08/2021	.....	.....	420.83.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/09/2020	01/04/2021	9,784	.....	389.61.....	.....	.....87,074	.....	.....	.....	.....	.....(87,074)	.....	.....	.....	.....	.....	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	.....	389.37.....	.....	.....17,749	.....	.....	.....	.....	.....(17,749)	.....	.....	.....	.....	.....	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	.....	388.98.....	.....	.....132,180	.....	.....	.....	.....	.....(132,180)	.....	.....	.....	.....	.....	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.	01/14/2020	12/15/2021	530	211,569	398.93.....	.....	.....4,831	.....	.....838	.....	.....838	(3,993)	.....	.....	.....	.....	.....	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	.....	.....9,306	.....	.....9,306	(13,480)	.....	.....	.....	.....	.....	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	.....	.....3,920	.....	.....3,920	(5,663)	.....	.....	.....	.....	.....	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	.....	.....151,783	.....	.....151,783	(302,807)	.....	.....	.....	.....	.....	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	.....	.....94,757	.....	.....94,757	(201,783)	.....	.....	.....	.....	.....	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	.....	.....104,405	.....	.....104,405	(197,842)	.....	.....	.....	.....	.....	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	.....	.....94,593	.....	.....94,593	(193,904)	.....	.....	.....	.....	.....	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	.....	.....88,725	.....	.....88,725	(203,149)	.....	.....	.....	.....	.....	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	.....	.....8,488	.....	.....8,488	(20,309)	.....	.....	.....	.....	.....	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	.....	.....232,095	.....	.....232,095	(484,047)	.....	.....	.....	.....	.....	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	.....	.....710	.....	.....710	(2,774)	.....	.....	.....	.....	.....	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	.....	.....5,644	.....	.....5,644	(18,015)	.....	.....	.....	.....	.....	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	.....	.....13,161	.....	.....13,161	(45,442)	.....	.....	.....	.....	.....	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	.....	.....13,460	.....	.....13,460	(57,821)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....10,484	.....	.....10,484	(47,163)	.....	.....	.....	.....	.....	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	.....	.....7,655	.....	.....7,655	(31,278)	.....	.....	.....	.....	.....	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	.....	.....4,961	.....	.....4,961	(17,604)	.....	.....	.....	.....	.....	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	.....	.....9,769	.....	.....9,769	(42,062)	.....	.....	.....	.....	.....	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	.....	.....8,169	.....	.....8,169	(19,937)	.....	.....	.....	.....	.....	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	.....	.....202,341	.....	.....202,341	(257,757)	.....	.....	.....	.....	.....	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	.....	.....140,863	.....	.....140,863	(173,427)	.....	.....	.....	.....	.....	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	.....	.....421,959	.....	.....421,959	(520,706)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/14/2020	01/07/2022	6,241	1,797,934	288.07.....	.....	.....41,130	.....	.....11,835	.....	.....11,835	(29,295)	.....	.....	.....	.....	.....	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	.....	.....8,445	.....	.....8,445	(17,537)	.....	.....	.....	.....	.....	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	.....	.....26,975	.....	.....26,975	(69,762)	.....	.....	.....	.....	.....	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	.....	.....9,312	.....	.....9,312	(20,572)	.....	.....	.....	.....	.....	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	.....	.....10,174	.....	.....10,174	(25,884)	.....	.....	.....	.....	.....	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	.....	.....220,931	.....	.....220,931	(265,566)	.....	.....	.....	.....	.....	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	.....	.....515,915	.....	.....515,915	(645,303)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/14/2020	01/10/2023	...57,289	...16,356,548	285.51.....	.....	.....587,211	.....	.....263,981	.....	.....263,981	(323,230)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/15/2020	01/13/2023	6,371	1,966,123	308.59.....	.....	.....65,986	.....	.....74,611	.....	.....74,611	8,625	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/15/2020	12/23/2022	...15,358	...4,665,449	303.77.....	.....	.....190,622	.....	.....224,119	.....	.....224,119	33,497	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/15/2020	12/30/2022	...11,533	...3,518,221	305.05.....	.....	.....136,640	.....	.....159,085	.....	.....159,085	22,445	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/15/2020	12/23/2022	6,919	2,114,382	305.6.....	.....	.....79,862	.....	.....92,741	.....	.....92,741	12,879	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/15/2020	12/16/2022	9,501	2,880,505	303.19.....	.....	.....120,159	.....	.....141,980	.....	.....141,980	21,821	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/15/2020	01/13/2023	7,131	2,191,680	307.36.....	.....	.....77,655	.....	.....88,675	.....	.....88,675	11,020	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	01/15/2020	01/06/2023	18,655	5,708,913	306.03.....	.....	.....213,423	.....	.....246,455	.....	.....246,455	33,032	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	01/15/2020	12/12/2022	13,258	3,996,040	301.4.....	.....	.....179,311	.....	.....214,261	.....	.....214,261	34,950	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	01/15/2020	12/22/2021	4,252	1,297,810	305.24.....	.....	.....38,102	.....	.....48,192	.....	.....48,192	10,090	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	01/15/2020	12/05/2022	5,080	1,514,611	298.14.....	.....	.....77,376	.....	.....94,062	.....	.....94,062	16,687	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	01/15/2020	12/19/2022	8,238	2,476,882	300.66.....	.....	.....114,999	.....	.....137,758	.....	.....137,758	22,759	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	01/15/2020	12/20/2022	6,154	1,874,289	304.55.....	.....	.....73,945	.....	.....86,546	.....	.....86,546	12,600	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	01/15/2020	12/27/2022	18,848	5,781,170	306.73.....	.....	.....208,360	.....	.....239,785	.....	.....239,785	31,425	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	01/15/2020	12/16/2022	16,186	4,883,409	301.71.....	.....	.....216,770	.....	.....258,370	.....	.....258,370	41,600	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	01/15/2020	12/30/2022	837	252,072	301.1.....	.....	.....11,557	.....	.....13,782	.....	.....13,782	2,225	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	01/15/2020	01/06/2023	9,327	2,840,726	304.58.....	.....	.....113,022	.....	.....131,834	.....	.....131,834	18,812	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	01/15/2020	12/23/2022	5,795	1,726,375	297.9.....	.....	.....89,765	.....	.....108,824	.....	.....108,824	19,059	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	01/15/2020	01/09/2023	7,891	2,426,074	307.44.....	.....	.....85,445	.....	.....97,576	.....	.....97,576	12,131	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	01/15/2020	01/13/2022	506	158,346	312.69.....	.....	.....3,120	.....	.....3,518	.....	.....3,518	398	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	01/15/2020	12/09/2022	3,970	1,174,698	295.91.....	.....	.....65,652	.....	.....80,427	.....	.....80,427	14,775	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	01/15/2020	11/30/2021	4,824	1,443,470	299.21.....	.....	.....57,010	.....	.....76,472	.....	.....76,472	19,462	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	01/15/2020	12/10/2021	3,807	1,121,682	294.66.....	.....	.....55,517	.....	.....75,552	.....	.....75,552	20,035	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	01/15/2020	01/03/2022	3,466	1,057,549	305.15.....	.....	.....31,540	.....	.....39,801	.....	.....39,801	8,261	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	01/15/2020	12/17/2021	4,334	1,310,023	302.24.....	.....	.....44,895	.....	.....58,582	.....	.....58,582	13,687	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	01/15/2020	01/12/2022	5,469	1,663,390	304.13.....	.....	.....52,777	.....	.....67,135	.....	.....67,135	14,358	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	01/15/2020	12/16/2021	4,266	1,267,100	297.....	.....	.....56,367	.....	.....75,974	.....	.....75,974	19,607	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	01/15/2020	12/23/2021	4,656	1,420,625	305.14.....	.....	.....41,972	.....	.....53,132	.....	.....53,132	11,160	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	01/15/2020	12/13/2022	6,112	1,847,210	302.25.....		80,040		95,165		95,165	15,125						03.....

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SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYYJLN8C3868...	01/16/2020	01/15/2021	#####	...76,810,684	3,289.29.....	.....	...3,102,384	.....	.....5,825,309	.....	....5,825,309	2,722,926	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYYJLN8C3868...	01/16/2020	01/15/2021	#####	...52,500,808	3,289.29.....	.....	...2,299,010	.....	.....4,578,900	.....	....4,578,900	2,279,890	.....	.....	.....	.....	.....	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	.....	.....1,381	.....	.....1,381	(5,259)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/22/2020	01/13/2023	27,249	...10,898,206	399.95.....	.....	.....340,067	.....	.....104,164	.....	.....104,164	(235,903)	.....	.....	.....	.....	.....	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	.....	.....79,726	.....	.....79,726	(178,144)	.....	.....	.....	.....	.....	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	.....	.....18,003	.....	.....18,003	(34,392)	.....	.....	.....	.....	.....	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	.....	.....1,554	.....	.....1,554	(4,420)	.....	.....	.....	.....	.....	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	.....	.....185,082	.....	.....185,082	(409,632)	.....	.....	.....	.....	.....	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	.....	.....5,508	.....	.....5,508	(25,540)	.....	.....	.....	.....	.....	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	.....	.....6,475	.....	.....6,475	(33,513)	.....	.....	.....	.....	.....	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	.....	.....13,171	.....	.....13,171	(53,772)	.....	.....	.....	.....	.....	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	.....	.....4,516	.....	.....4,516	(19,646)	.....	.....	.....	.....	.....	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	.....	.....16,680	.....	.....16,680	(69,055)	.....	.....	.....	.....	.....	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	.....	.....6,055	.....	.....6,055	(27,769)	.....	.....	.....	.....	.....	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	.....	.....5,770	.....	.....5,770	(10,420)	.....	.....	.....	.....	.....	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	.....	.....161,476	.....	.....161,476	(333,579)	.....	.....	.....	.....	.....	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	.....	.....2,239	.....	.....2,239	(5,607)	.....	.....	.....	.....	.....	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	.....	.....15,682	.....	.....15,682	(47,798)	.....	.....	.....	.....	.....	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	.....	.....29,656	.....	.....29,656	(73,412)	.....	.....	.....	.....	.....	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	.....	.....9,471	.....	.....9,471	(22,414)	.....	.....	.....	.....	.....	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	.....	.....6,266	.....	.....6,266	(16,666)	.....	.....	.....	.....	.....	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	.....	.....384,842	.....	.....384,842	(489,363)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....182,398	.....	.....182,398	(233,565)	.....	.....	.....	.....	.....	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	.....	.....220,017	.....	.....220,017	(272,432)	.....	.....	.....	.....	.....	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	.....	.....222,784	.....	.....222,784	(291,088)	.....	.....	.....	.....	.....	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	.....	.....34	.....	.....34	(315,074)	.....	.....	.....	.....	.....	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	.....	.....6	.....	.....6	(74,332)	.....	.....	.....	.....	.....	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	.....	.....16	.....	.....16	(50,218)	.....	.....	.....	.....	.....	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	.....	.....4	.....	.....4	(8,225)	.....	.....	.....	.....	.....	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	.....	.....178	.....	.....178	(174,883)	.....	.....	.....	.....	.....	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	.....	.....501	.....	.....501	(285,135)	.....	.....	.....	.....	.....	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	.....	390.37.....	.....	.....123,402	.....	.....	.....	.....	.....(123,402)	.....	.....	.....	.....	.....	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	.....	.....2	.....	.....2	(50,848)	.....	.....	.....	.....	.....	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	.....	.....2	.....	.....2	(16,271)	.....	.....	.....	.....	.....	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		10		10	(100,799)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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	.....	.....18	.....	.....18	(134,577)	.....	.....	.....	.....	.....	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	.....	.....39	.....	.....39	(194,418)	.....	.....	.....	.....	.....	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	01/07/2021	261	.....	389.43.....	.....	.....2,062	.....	.....	.....	.....	.....(2,062)	.....	.....	.....	.....	.....	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	.....	390.61.....	.....	.....207,012	.....	.....	.....	.....	.....(207,012)	.....	.....	.....	.....	.....	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.	01/23/2020	01/06/2021	9,649	2,712,600	281.12.....	.....	.....56,931	.....	.....75	.....	.....75	(56,856)	.....	.....	.....	.....	.....	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	.....	.....175	.....	.....175	(40,902)	.....	.....	.....	.....	.....	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	.....	.....404	.....	.....404	(55,618)	.....	.....	.....	.....	.....	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	.....	.....302	.....	.....302	(58,866)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020	01/15/2021	.....	.....	304.62.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020	01/20/2021	3,254	920,651	282.93.....	.....	.....16,791	.....	.....192	.....	.....192	(16,599)	.....	.....	.....	.....	.....	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.	01/30/2020	12/16/2021	966	381,924	395.51.....	.....	.....7,580	.....	.....2,110	.....	.....2,110	(5,470)	.....	.....	.....	.....	.....	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	.....	.....17,396	.....	.....17,396	(34,015)	.....	.....	.....	.....	.....	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	.....	.....5,554	.....	.....5,554	(8,859)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/30/2020	01/20/2023	935	365,978	391.5.....	.....	.....12,396	.....	.....5,766	.....	.....5,766	(6,630)	.....	.....	.....	.....	.....	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	.....	.....49,809	.....	.....49,809	(75,745)	.....	.....	.....	.....	.....	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	.....	.....123,902	.....	.....123,902	(174,146)	.....	.....	.....	.....	.....	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	.....	.....101,580	.....	.....101,580	(133,313)	.....	.....	.....	.....	.....	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	.....	.....16,574	.....	.....16,574	(26,285)	.....	.....	.....	.....	.....	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	.....	.....25,607	.....	.....25,607	(36,782)	.....	.....	.....	.....	.....	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	.....	.....492,182	.....	.....492,182	(584,687)	.....	.....	.....	.....	.....	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	.....	.....1,231	.....	.....1,231	(3,636)	.....	.....	.....	.....	.....	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	.....	.....18,108	.....	.....18,108	(51,544)	.....	.....	.....	.....	.....	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	.....	.....7,161	.....	.....7,161	(19,261)	.....	.....	.....	.....	.....	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	.....	.....5,694	.....	.....5,694	(12,812)	.....	.....	.....	.....	.....	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	.....	.....18,207	.....	.....18,207	(42,373)	.....	.....	.....	.....	.....	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	.....	.....11,943	.....	.....11,943	(29,455)	.....	.....	.....	.....	.....	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	.....	.....10,102	.....	.....10,102	(22,510)	.....	.....	.....	.....	.....	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	.....	.....5,017	.....	.....5,017	(11,700)	.....	.....	.....	.....	.....	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	.....	.....13,903	.....	.....13,903	(17,937)	.....	.....	.....	.....	.....	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	.....	.....188,540	.....	.....188,540	(125,101)	.....	.....	.....	.....	.....	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	.....	.....162,960	.....	.....162,960	(92,696)	.....	.....	.....	.....	.....	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	.....	.....14,901	.....	.....14,901	(20,187)	.....	.....	.....	.....	.....	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	.....	.....15,290	.....	.....15,290	(18,555)	.....	.....	.....	.....	.....	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	.....	.....3,363	.....	.....3,363	(2,442)	.....	.....	.....	.....	.....	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	.....	.....30,441	.....	.....30,441	(29,824)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....42,612	.....	.....42,612	(45,286)	.....	.....	.....	.....	.....	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	.....	.....522,646	.....	.....522,646	(367,319)	.....	.....	.....	.....	.....	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	.....	.....165,484	.....	.....165,484	(115,391)	.....	.....	.....	.....	.....	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	.....	.....111,817	.....	.....111,817	(78,600)	.....	.....	.....	.....	.....	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	.....	.....46,644	.....	.....46,644	(494,739)	.....	.....	.....	.....	.....	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	.....	.....10,055	.....	.....10,055	(100,205)	.....	.....	.....	.....	.....	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	.....	.....5,436	.....	.....5,436	(51,983)	.....	.....	.....	.....	.....	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	.....	.....31,813	.....	.....31,813	(282,976)	.....	.....	.....	.....	.....	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	.....	.....18,950	.....	.....18,950	(288,209)	.....	.....	.....	.....	.....	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	.....	.....490	.....	.....490	(70,986)	.....	.....	.....	.....	.....	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	.....	.....487	.....	.....487	(63,538)	.....	.....	.....	.....	.....	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	.....	.....8,236	.....	.....8,236	(210,244)	.....	.....	.....	.....	.....	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	.....	.....8,742	.....	.....8,742	(277,607)	.....	.....	.....	.....	.....	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.....	

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SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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		10,127	.....	.....10,127	(278,811)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/05/2020	01/29/2021			416.66.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/05/2020	01/29/2021	31,863	12,276,314	385.29.....		294,410		13,654	.....	.....13,654	(280,756)						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		5	.....	.....5	(4,424)						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		614	.....	.....614	(171,678)						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	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		886	.....	.....886	(180,328)						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.....
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		2,524	.....	.....2,524	(18,167)						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		2,063	.....	.....2,063	(16,235)						03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	02/05/2020	01/21/2021			661.84.....		(0)					0						03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	02/05/2020	02/04/2021	922	571,682	619.73.....		20,165		6,502	.....	.....6,502	(13,663)						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.	02/10/2020	01/14/2022	494	199,106	403.22.....		3,427		586	.....	.....586	(2,841)						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		28,710	.....	.....28,710	(76,287)						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		15,612	.....	.....15,612	(44,119)						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		8,622	.....	.....8,622	(25,614)						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		22,728	.....	.....22,728	(66,673)						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		10,757	.....	.....10,757	(29,548)						03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....3,684	.....	.....3,684	(5,276)	.....	.....	.....	.....	.....	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	.....	.....14,017	.....	.....14,017	(21,220)	.....	.....	.....	.....	.....	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	.....	.....226,984	.....	.....226,984	(322,892)	.....	.....	.....	.....	.....	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	.....	.....248,050	.....	.....248,050	(336,170)	.....	.....	.....	.....	.....	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	.....	.....49,847	.....	.....49,847	(60,412)	.....	.....	.....	.....	.....	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	.....	.....703	.....	.....703	(3,181)	.....	.....	.....	.....	.....	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	.....	.....64,225	.....	.....64,225	(75,389)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/10/2020	02/03/2023	59,861	23,301,403	389.26.....	.....	.....969,744	.....	.....420,372	.....	.....420,372	(549,372)	.....	.....	.....	.....	.....	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	.....	.....213,971	.....	.....213,971	(344,720)	.....	.....	.....	.....	.....	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	02/06/2023	41,670	16,493,351	395.81.....	.....	.....557,543	.....	.....208,102	.....	.....208,102	(349,441)	.....	.....	.....	.....	.....	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	.....	.....148,478	.....	.....148,478	(238,331)	.....	.....	.....	.....	.....	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	.....	.....85,486	.....	.....85,486	(136,601)	.....	.....	.....	.....	.....	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	.....	.....107,846	.....	.....107,846	(153,851)	.....	.....	.....	.....	.....	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	.....	.....1,870	.....	.....1,870	(3,994)	.....	.....	.....	.....	.....	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	.....	.....15,759	.....	.....15,759	(36,047)	.....	.....	.....	.....	.....	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	.....	.....19,787	.....	.....19,787	(40,339)	.....	.....	.....	.....	.....	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	.....	.....22,802	.....	.....22,802	(43,371)	.....	.....	.....	.....	.....	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	.....	.....9,008	.....	.....9,008	(19,557)	.....	.....	.....	.....	.....	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	.....	.....27,587	.....	.....27,587	(65,701)	.....	.....	.....	.....	.....	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	.....	.....4,863	.....	.....4,863	(10,950)	.....	.....	.....	.....	.....	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	.....	.....2,556	.....	.....2,556	(4,952)	.....	.....	.....	.....	.....	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	.....	.....16,934	.....	.....16,934	(13,568)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....22,628	.....	.....22,628	(20,784)	.....	.....	.....	.....	.....	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	.....	.....17,117	.....	.....17,117	(17,670)	.....	.....	.....	.....	.....	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	.....	.....33,019	.....	.....33,019	(36,968)	.....	.....	.....	.....	.....	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	.....	.....11,790	.....	.....11,790	(13,568)	.....	.....	.....	.....	.....	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	.....	.....365,778	.....	.....365,778	(217,296)	.....	.....	.....	.....	.....	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	.....	.....155,135	.....	.....155,135	(93,358)	.....	.....	.....	.....	.....	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	.....	.....149,848	.....	.....149,848	(85,135)	.....	.....	.....	.....	.....	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	.....	.....246,403	.....	.....246,403	(141,628)	.....	.....	.....	.....	.....	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	.....	.....192,673	.....	.....192,673	(107,751)	.....	.....	.....	.....	.....	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	.....	.....2,067	.....	.....2,067	(3,161)	.....	.....	.....	.....	.....	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	.....	.....336,894	.....	.....336,894	(224,288)	.....	.....	.....	.....	.....	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	.....	.....114,474	.....	.....114,474	(73,998)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/10/2020	02/08/2023	25,617	7,214,099	281.61.....	.....	.....258,735	.....	.....158,548	.....	.....158,548	(100,187)	.....	.....	.....	.....	.....	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	.....	.....173,453	.....	.....173,453	(117,437)	.....	.....	.....	.....	.....	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	.....	.....1,759	.....	.....1,759	(3,593)	.....	.....	.....	.....	.....	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	.....	.....2,984	.....	.....2,984	(6,070)	.....	.....	.....	.....	.....	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	.....	.....1,388	.....	.....1,388	(2,118)	.....	.....	.....	.....	.....	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	.....	.....1,740	.....	.....1,740	(2,325)	.....	.....	.....	.....	.....	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	.....	.....3,272	.....	.....3,272	(3,353)	.....	.....	.....	.....	.....	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	.....	.....43,730	.....	.....43,730	(37,756)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/10/2020	02/02/2022	4,788	1,355,483	283.1.....	.....	.....32,750	.....	.....16,529	.....	.....16,529	(16,221)	.....	.....	.....	.....	.....	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	.....	.....6,931	.....	.....6,931	(291,924)	.....	.....	.....	.....	.....	03.....

E18.114

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....6,229	.....	.....6,229	(296,292)	.....	.....	.....	.....	.....	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	.....	.....6,974	.....	.....6,974	(275,089)	.....	.....	.....	.....	.....	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	.....	.....4,255	.....	.....4,255	(149,660)	.....	.....	.....	.....	.....	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	.....	.....2,601	.....	.....2,601	(87,647)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/13/2020	02/09/2021	.....	.....	422.29.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/13/2020	02/10/2021	29,649	11,550,295	389.57.....	.....	.....249,050	.....	.....5,321	.....	.....5,321	(243,729)	.....	.....	.....	.....	.....	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	.....	.....4,741	.....	.....4,741	(193,198)	.....	.....	.....	.....	.....	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	.....	.....266	.....	.....266	(6,287)	.....	.....	.....	.....	.....	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	.....	.....319	.....	.....319	(3,453)	.....	.....	.....	.....	.....	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	.....	.....9,716	.....	.....9,716	(285,172)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/13/2020	02/05/2021	.....	.....	419.15.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	02/19/2020	02/12/2021	#####	77,722,400	3,380.16.....	.....	.....3,204,495	.....	.....3,658,932	.....	.....3,658,932	454,437	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0T8PU41....	02/19/2020	02/12/2021	#####	55,609,466	3,380.16.....	.....	.....2,436,807	.....	.....3,007,573	.....	.....3,007,573	570,766	.....	.....	.....	.....	.....	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	.....	.....912	.....	.....912	(3,203)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....23,177	.....	.....23,177	(80,568)	.....	.....	.....	.....	.....	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	.....	.....2,598	.....	.....2,598	(4,278)	.....	.....	.....	.....	.....	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	.....	.....329,276	.....	.....329,276	(617,370)	.....	.....	.....	.....	.....	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	.....	.....104,323	.....	.....104,323	(216,763)	.....	.....	.....	.....	.....	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	.....	.....277,210	.....	.....277,210	(519,824)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/21/2020	02/14/2023	41,025	16,315,403	397.69.....	.....	.....551,792	.....	.....186,613	.....	.....186,613	(365,179)	.....	.....	.....	.....	.....	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	.....	.....55,827	.....	.....55,827	(94,913)	.....	.....	.....	.....	.....	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	.....	.....93,030	.....	.....93,030	(165,465)	.....	.....	.....	.....	.....	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	.....	.....89,495	.....	.....89,495	(158,630)	.....	.....	.....	.....	.....	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	.....	.....170,170	.....	.....170,170	(326,909)	.....	.....	.....	.....	.....	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	.....	.....6,796	.....	.....6,796	(21,417)	.....	.....	.....	.....	.....	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	.....	.....70,473	.....	.....70,473	(150,166)	.....	.....	.....	.....	.....	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	.....	.....7,601	.....	.....7,601	(26,340)	.....	.....	.....	.....	.....	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	.....	.....42,950	.....	.....42,950	(135,161)	.....	.....	.....	.....	.....	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	.....	.....7,966	.....	.....7,966	(25,007)	.....	.....	.....	.....	.....	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	.....	.....14,327	.....	.....14,327	(46,025)	.....	.....	.....	.....	.....	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	.....	.....24,459	.....	.....24,459	(66,097)	.....	.....	.....	.....	.....	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	.....	.....2,523	.....	.....2,523	(9,147)	.....	.....	.....	.....	.....	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	.....	.....4,563	.....	.....4,563	(18,273)	.....	.....	.....	.....	.....	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	.....	.....150,316	.....	.....150,316	(41,633)	.....	.....	.....	.....	.....	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	.....	.....101,439	.....	.....101,439	(39,432)	.....	.....	.....	.....	.....	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	.....	.....96,607	.....	.....96,607	(24,777)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: 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	.....	.....	.....78,478	.....	.....78,478	(25,117)	.....	.....	.....	.....	.....	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	.....	.....	.....93,502	.....	.....93,502	(32,484)	.....	.....	.....	.....	.....	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	.....	.....	.....140,464	.....	.....140,464	(22,302)	.....	.....	.....	.....	.....	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	.....	.....	.....83,507	.....	.....83,507	(12,954)	.....	.....	.....	.....	.....	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	.....	.....	.....29,884	.....	.....29,884	(21,886)	.....	.....	.....	.....	.....	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	.....	.....	.....109,223	.....	.....109,223	(31,452)	.....	.....	.....	.....	.....	03.....
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	.....	.....	.....117,816	.....	.....117,816	(41,718)	.....	.....	.....	.....	.....	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	.....	.....	.....46,566	.....	.....46,566	(23,031)	.....	.....	.....	.....	.....	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	.....	.....	.....161,426	.....	.....161,426	(32,531)	.....	.....	.....	.....	.....	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	.....	.....	.....35,670	.....	.....35,670	(15,585)	.....	.....	.....	.....	.....	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	.....	.....	.....90,142	.....	.....90,142	(39,073)	.....	.....	.....	.....	.....	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	.....	.....	.....86,405	.....	.....86,405	(42,758)	.....	.....	.....	.....	.....	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	.....	.....	.....45,170	.....	.....45,170	(18,228)	.....	.....	.....	.....	.....	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	.....	.....	.....175,722	.....	.....175,722	(30,489)	.....	.....	.....	.....	.....	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	.....	.....	.....57,324	.....	.....57,324	(25,672)	.....	.....	.....	.....	.....	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	.....	.....	.....127,189	.....	.....127,189	(20,990)	.....	.....	.....	.....	.....	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	.....	.....	.....65,265	.....	.....65,265	(21,202)	.....	.....	.....	.....	.....	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	.....	.....	.....35,586	.....	.....35,586	(17,436)	.....	.....	.....	.....	.....	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	.....	.....	.....109,813	.....	.....109,813	(18,713)	.....	.....	.....	.....	.....	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	.....	.....	.....27,646	.....	.....27,646	(16,792)	.....	.....	.....	.....	.....	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	.....	.....	.....55,892	.....	.....55,892	(17,691)	.....	.....	.....	.....	.....	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			152,515		152,515	(41,500)						03.....

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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		13,526		13,526	(167,975)						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		1,696		1,696	(48,612)						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		212		212	(5,746)						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.....
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		6,067		6,067	(145,288)						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		16,058		16,058	(530,611)						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		3,259		3,259	(94,364)						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		1,853		1,853	(51,252)						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		890		890	(12,041)						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		11,648		11,648	(364,069)						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		2,297		2,297	(78,437)						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.	02/25/2020	01/22/2021	7,502	2,107,958	280.97.....		25,433		1,960		1,960	(23,473)						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.....

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SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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		7,229		7,229	(20,436)						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		8,725		8,725	(23,062)						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		23,177		23,177	(28,569)						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.....
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		4,331		4,331	(34,788)						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		27,156		27,156	(52,537)						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		24,193		24,193	(29,543)						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		21,157		21,157	(19,748)						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		8,678		8,678	(21,488)						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		12,250		12,250	(25,239)						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		12,376		12,376	(36,545)						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		16,152		16,152	(42,830)						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.....

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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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....1,728	.....	.....1,728	(2,665)	.....	.....	.....	.....	.....	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	.....	.....3,372	.....	.....3,372	(2,596)	.....	.....	.....	.....	.....	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	.....	.....151,554	.....	.....151,554	(144,143)	.....	.....	.....	.....	.....	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	.....	.....250,952	.....	.....250,952	(226,845)	.....	.....	.....	.....	.....	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	.....	.....71,335	.....	.....71,335	(64,307)	.....	.....	.....	.....	.....	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	.....	.....52,864	.....	.....52,864	(46,659)	.....	.....	.....	.....	.....	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	.....	.....378,332	.....	.....378,332	(322,610)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/27/2020	02/24/2023	21,426	8,339,186	389.2.....	.....	.....256,689	.....	.....153,979	.....	.....153,979	(102,710)	.....	.....	.....	.....	.....	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	.....	.....119,586	.....	.....119,586	(86,249)	.....	.....	.....	.....	.....	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	.....	.....7,334	.....	.....7,334	(10,012)	.....	.....	.....	.....	.....	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	.....	.....10,058	.....	.....10,058	(14,870)	.....	.....	.....	.....	.....	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	.....	.....14,861	.....	.....14,861	(21,542)	.....	.....	.....	.....	.....	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	.....	.....12,140	.....	.....12,140	(19,607)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/27/2020	02/24/2022	3,199	1,272,471	397.81.....	.....	.....18,201	.....	.....7,194	.....	.....7,194	(11,007)	.....	.....	.....	.....	.....	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	.....	.....20,661	.....	.....20,661	(24,434)	.....	.....	.....	.....	.....	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	.....	.....48,900	.....	.....48,900	(39,813)	.....	.....	.....	.....	.....	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	.....	.....6,011	.....	.....6,011	(6,057)	.....	.....	.....	.....	.....	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	.....	.....12,511	.....	.....12,511	(2,272)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/27/2020	02/24/2022	2,067	589,068	285.02.....	.....	.....7,564	.....	.....6,165	.....	.....6,165	(1,399)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/27/2020	02/25/2022	4,940	1,387,261	280.83.....	.....	.....23,860	.....	.....21,998	.....	.....21,998	(1,862)	.....	.....	.....	.....	.....	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	.....	.....28,397	.....	.....28,397	(1,424)	.....	.....	.....	.....	.....	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		153,407		153,407	(13,682)						03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....130,222	.....	.....130,222	(19,358)	.....	.....	.....	.....	.....	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	.....	.....83,804	.....	.....83,804	(16,450)	.....	.....	.....	.....	.....	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	.....	.....47,901	.....	.....47,901	(7,090)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/27/2020	02/16/2023	25,642	7,291,673	284.36.....	.....	.....157,444	.....	.....132,973	.....	.....132,973	(24,471)	.....	.....	.....	.....	.....	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	.....	.....95,376	.....	.....95,376	(12,538)	.....	.....	.....	.....	.....	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	.....	.....5,100	.....	.....5,100	(1,300)	.....	.....	.....	.....	.....	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	.....	.....28,675	.....	.....28,675	(3,935)	.....	.....	.....	.....	.....	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	.....	.....145,582	.....	.....145,582	(26,532)	.....	.....	.....	.....	.....	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	.....	.....37,725	.....	.....37,725	(5,963)	.....	.....	.....	.....	.....	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	.....	.....40,384	.....	.....40,384	(8,000)	.....	.....	.....	.....	.....	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	.....	.....49,143	.....	.....49,143	(5,384)	.....	.....	.....	.....	.....	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	.....	.....16,194	.....	.....16,194	(3,242)	.....	.....	.....	.....	.....	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	.....	.....33,088	.....	.....33,088	(8,187)	.....	.....	.....	.....	.....	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	.....	.....31,973	.....	.....31,973	(5,773)	.....	.....	.....	.....	.....	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	.....	.....8,797	.....	.....8,797	(1,712)	.....	.....	.....	.....	.....	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	.....	.....8,765	.....	.....8,765	(3,722)	.....	.....	.....	.....	.....	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	.....	.....16,874	.....	.....16,874	(4,431)	.....	.....	.....	.....	.....	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	.....	.....5,690	.....	.....5,690	(2,111)	.....	.....	.....	.....	.....	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	.....	.....28,089	.....	.....28,089	(10,916)	.....	.....	.....	.....	.....	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	.....	.....162,615	.....	.....162,615	(47,039)	.....	.....	.....	.....	.....	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	.....	.....671,882	.....	.....671,882	(273,510)	.....	.....	.....	.....	.....	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		442,948		442,948	(187,367)						03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic 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	.....	.....	.....107,775	.....	.....107,775	(52,012)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/05/2020	02/28/2022	7,635	2,913,375	381.57.....	80,094	.....	.....	.....56,230	.....	.....56,230	(23,864)	.....	.....	.....	.....	.....	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	.....	.....	.....57,964	.....	.....57,964	(21,599)	.....	.....	.....	.....	.....	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	.....	.....	.....33,768	.....	.....33,768	(19,325)	.....	.....	.....	.....	.....	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	.....	.....	.....19,791	.....	.....19,791	(13,249)	.....	.....	.....	.....	.....	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	.....	.....	.....22,496	.....	.....22,496	(8,611)	.....	.....	.....	.....	.....	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	.....	.....	.....4,633	.....	.....4,633	(4,230)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/05/2020	02/27/2023	66,972	25,522,504	381.09.....	965,742	.....	.....	.....706,075	.....	.....706,075	(259,667)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/05/2020	02/28/2023	37,708	14,350,145	380.56.....	552,799	.....	.....	.....407,233	.....	.....407,233	(145,566)	.....	.....	.....	.....	.....	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	.....	.....	.....102,092	.....	.....102,092	(79,250)	.....	.....	.....	.....	.....	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	.....	.....	.....64,609	.....	.....64,609	(144,440)	.....	.....	.....	.....	.....	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	.....	.....	.....261,245	.....	.....261,245	(163,710)	.....	.....	.....	.....	.....	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	.....	.....	.....256,975	.....	.....256,975	(105,561)	.....	.....	.....	.....	.....	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	.....	.....	.....89,353	.....	.....89,353	(41,234)	.....	.....	.....	.....	.....	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	.....	.....	.....156,005	.....	.....156,005	(119,557)	.....	.....	.....	.....	.....	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	.....	.....	.....79,813	.....	.....79,813	(61,430)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....290	.....	.....290	(5,318)	.....	.....	.....	.....	.....	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	.....	.....90	.....	.....90	(1,733)	.....	.....	.....	.....	.....	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	.....	.....38,377	.....	.....38,377	(111,248)	.....	.....	.....	.....	.....	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	03/07/2023	38,875	14,812,667	381.03.....	.....	.....334,328	.....	.....413,124	.....	.....413,124	78,796	.....	.....	.....	.....	.....	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	.....	.....257,293	.....	.....257,293	50,938	.....	.....	.....	.....	.....	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	.....	.....473,577	.....	.....473,577	117,934	.....	.....	.....	.....	.....	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	.....	.....1,104	.....	.....1,104	35	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/16/2020	03/11/2022	5,001	1,851,550	370.23.....	.....	.....44,510	.....	.....69,418	.....	.....69,418	24,908	.....	.....	.....	.....	.....	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	.....	.....57,465	.....	.....57,465	20,448	.....	.....	.....	.....	.....	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	.....	.....37,760	.....	.....37,760	13,620	.....	.....	.....	.....	.....	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	.....	.....3,813	.....	.....3,813	452	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/16/2020	02/27/2023	515	193,685	376.....	.....	.....5,254	.....	.....6,752	.....	.....6,752	1,498	.....	.....	.....	.....	.....	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	.....	.....17,658	.....	.....17,658	2,162	.....	.....	.....	.....	.....	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	.....	.....209,387	.....	.....209,387	37,841	.....	.....	.....	.....	.....	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	.....	.....616,339	.....	.....616,339	112,831	.....	.....	.....	.....	.....	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	.....	.....293,665	.....	.....293,665	55,167	.....	.....	.....	.....	.....	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	.....	.....92,755	.....	.....92,755	26,950	.....	.....	.....	.....	.....	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	.....	.....634,158	.....	.....634,158	108,099	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....746,740	.....	.....746,740	143,036	.....	.....	.....	.....	.....	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	.....	.....256,429	.....	.....256,429	59,652	.....	.....	.....	.....	.....	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	.....	.....1,681,572	.....	.....1,681,572	417,020	.....	.....	.....	.....	.....	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	.....	.....375,155	.....	.....375,155	92,431	.....	.....	.....	.....	.....	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	.....	.....47,205	.....	.....47,205	12,488	.....	.....	.....	.....	.....	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	.....	.....26,113	.....	.....26,113	7,460	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/16/2020	03/08/2022	1,828	696,987	381.28.....	.....	.....9,634	.....	.....13,846	.....	.....13,846	4,212	.....	.....	.....	.....	.....	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	.....	.....70,021	.....	.....70,021	19,978	.....	.....	.....	.....	.....	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	03/10/2022	2,227	852,731	382.93.....	.....	.....10,845	.....	.....15,268	.....	.....15,268	4,423	.....	.....	.....	.....	.....	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	.....	.....3,523	.....	.....3,523	1,053	.....	.....	.....	.....	.....	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	.....	.....284,163	.....	.....284,163	100,346	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/16/2020	03/12/2021	44,824	16,337,565	364.48.....	.....	.....327,217	.....	.....682,539	.....	.....682,539	355,322	.....	.....	.....	.....	.....	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	03/12/2021	.....	.....	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	.....	.....152,723	.....	.....152,723	77,600	.....	.....	.....	.....	.....	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	.....	.....174,068	.....	.....174,068	88,459	.....	.....	.....	.....	.....	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	.....	.....72,296	.....	.....72,296	22,042	.....	.....	.....	.....	.....	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	.....	.....65,556	.....	.....65,556	20,136	.....	.....	.....	.....	.....	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	.....	.....137,510	.....	.....137,510	44,733	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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	03/09/2021	.....	.....	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	.....	.....93,729	.....	.....93,729	37,061	.....	.....	.....	.....	.....	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	03/10/2021	.....	.....	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	.....	.....253,700	.....	.....253,700	111,046	.....	.....	.....	.....	.....	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	.....	.....547,716	.....	.....547,716	279,219	.....	.....	.....	.....	.....	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	.....	.....50,324	.....	.....50,324	21,249	.....	.....	.....	.....	.....	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	.....	.....122,514	.....	.....122,514	37,480	.....	.....	.....	.....	.....	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.....
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	.....	.....130,810	.....	.....130,810	41,837	.....	.....	.....	.....	.....	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.....
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	.....	.....4,735	.....	.....4,735	2,018	.....	.....	.....	.....	.....	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	.....	.....72,342	.....	.....72,342	34,250	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/25/2020	03/23/2022	6,620	2,414,688	364.73.....	.....	.....62,166	.....	.....118,623	.....	.....118,623	56,457	.....	.....	.....	.....	.....	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	.....	.....28,159	.....	.....28,159	13,342	.....	.....	.....	.....	.....	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	.....	.....7,162	.....	.....7,162	2,353	.....	.....	.....	.....	.....	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	.....	.....30,717	.....	.....30,717	10,730	.....	.....	.....	.....	.....	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	.....	.....1,205,207	.....	.....1,205,207	431,226	.....	.....	.....	.....	.....	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	.....	.....1,377,914	.....	.....1,377,914	492,575	.....	.....	.....	.....	.....	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	49,649	18,105,439	364.67.....	.....	.....642,456	.....	.....1,004,935	.....	.....1,004,935	362,479	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
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	.....	.....1,763,243	.....	....1,763,243	638,468	.....	.....	.....	.....	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	.....	.....442,612	.....	....442,612	160,200	.....	.....	.....	.....	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	.....	.....8,398	.....	.....8,398	3,617	.....	.....	.....	.....	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	.....	.....779,328	.....	.....779,328	282,526	.....	.....	.....	.....	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	.....	.....1,602,735	.....	....1,602,735	576,613	.....	.....	.....	.....	03.....	
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/25/2020	03/24/2023	45,630	16,698,663	365.96.....	.....	.....568,547	.....	.....885,059	.....	.....885,059	316,512	.....	.....	.....	.....	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	.....	.....4,202	.....	.....4,202	1,891	.....	.....	.....	.....	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	.....	.....1,672	.....	.....1,672	676	.....	.....	.....	.....	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	.....	.....145,985	.....	....145,985	69,707	.....	.....	.....	.....	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	.....	.....37,560	.....	.....37,560	17,934	.....	.....	.....	.....	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	.....	.....47,605	.....	....47,605	22,748	.....	.....	.....	.....	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	.....	.....242,881	.....	....242,881	115,696	.....	.....	.....	.....	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	.....	.....61,145	.....	....61,145	29,127	.....	.....	.....	.....	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	.....	.....62,940	.....	....62,940	21,412	.....	.....	.....	.....	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	.....	.....206,632	.....	....206,632	71,469	.....	.....	.....	.....	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	.....	.....140,095	.....	....140,095	48,437	.....	.....	.....	.....	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	.....	.....181,573	.....	....181,573	63,405	.....	.....	.....	.....	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	.....	.....95,475	.....	....95,475	33,152	.....	.....	.....	.....	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	.....	.....196,383	.....	....196,383	68,391	.....	.....	.....	.....	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	.....	.....69,072	.....	....69,072	31,685	.....	.....	.....	.....	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	.....	.....114,826	.....	....114,826	39,944	.....	.....	.....	.....	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	.....	.....86,484	.....	....86,484	39,712	.....	.....	.....	.....	03.....	

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: 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	.....	.....	.....149,986	.....	.....149,986	51,956	.....	.....	.....	.....	.....	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	.....	.....	.....108,164	.....	.....108,164	36,129	.....	.....	.....	.....	.....	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	.....	.....	.....69,960	.....	.....69,960	31,679	.....	.....	.....	.....	.....	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	.....	.....	.....96,467	.....	.....96,467	33,401	.....	.....	.....	.....	.....	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	.....	.....	.....116,494	.....	.....116,494	38,735	.....	.....	.....	.....	.....	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	.....	.....	.....124,755	.....	.....124,755	43,171	.....	.....	.....	.....	.....	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	.....	.....	.....45,073	.....	.....45,073	19,122	.....	.....	.....	.....	.....	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	.....	.....	.....59,947	.....	.....59,947	19,749	.....	.....	.....	.....	.....	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	.....	.....	.....100,178	.....	.....100,178	45,377	.....	.....	.....	.....	.....	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	.....	.....	.....128,274	.....	.....128,274	44,689	.....	.....	.....	.....	.....	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	.....	.....	.....76,375	.....	.....76,375	24,620	.....	.....	.....	.....	.....	03.....
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	.....	.....	.....205,390	.....	.....205,390	71,247	.....	.....	.....	.....	.....	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	.....	.....	.....193,422	.....	.....193,422	66,884	.....	.....	.....	.....	.....	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	.....	.....	.....74,348	.....	.....74,348	25,432	.....	.....	.....	.....	.....	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	.....	.....	.....50,485	.....	.....50,485	21,609	.....	.....	.....	.....	.....	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	.....	.....	.....146,387	.....	.....146,387	50,862	.....	.....	.....	.....	.....	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	.....	.....	.....79,751	.....	.....79,751	35,998	.....	.....	.....	.....	.....	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	.....	.....	.....134,657	.....	.....134,657	47,097	.....	.....	.....	.....	.....	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	.....	.....	.....167,486	.....	.....167,486	58,657	.....	.....	.....	.....	.....	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	.....	.....	.....135,904	.....	.....135,904	46,886	.....	.....	.....	.....	.....	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	.....	.....	.....375,901	.....	.....375,901	197,632	.....	.....	.....	.....	.....	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.....

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SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....349,991	.....	.....349,991	183,541	.....	.....	.....	.....	.....	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	.....	.....513,318	.....	.....513,318	267,398	.....	.....	.....	.....	.....	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	.....	.....150,459	.....	.....150,459	77,912	.....	.....	.....	.....	.....	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	.....	.....254,328	.....	.....254,328	134,158	.....	.....	.....	.....	.....	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	.....	.....47,969	.....	.....47,969	26,403	.....	.....	.....	.....	.....	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	.....	.....701,201	.....	.....701,201	378,755	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/26/2020	03/16/2021	.....	.....	386.09.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/26/2020	03/17/2021	14,328	5,158,542	360.03.....	.....	.....118,493	.....	.....251,793	.....	.....251,793	133,300	.....	.....	.....	.....	.....	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	.....	.....542,638	.....	.....542,638	284,762	.....	.....	.....	.....	.....	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	03/18/2021	.....	.....	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	.....	.....600,309	.....	.....600,309	314,753	.....	.....	.....	.....	.....	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	.....	.....486,102	.....	.....486,102	253,738	.....	.....	.....	.....	.....	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	.....	.....77	.....	.....77	(272)	.....	.....	.....	.....	.....	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.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/26/2020	03/03/2021	1,746	658,905	377.3.....	.....	.....4,995	.....	.....7,970	.....	.....7,970	2,975	.....	.....	.....	.....	.....	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	.....	.....40,205	.....	.....40,205	22,049	.....	.....	.....	.....	.....	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	.....	.....42,788	.....	.....42,788	22,701	.....	.....	.....	.....	.....	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	.....	.....55,726	.....	.....55,726	29,089	.....	.....	.....	.....	.....	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	.....	.....102,443	.....	.....102,443	52,629	.....	.....	.....	.....	.....	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	.....	.....149,685	.....	.....149,685	76,499	.....	.....	.....	.....	.....	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	.....	.....257,835	.....	.....257,835	132,014	.....	.....	.....	.....	.....	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	.....	.....106,170	.....	.....106,170	54,584	.....	.....	.....	.....	.....	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	.....	.....37,363	.....	.....37,363	19,640	.....	.....	.....	.....	.....	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	.....	.....127,566	.....	.....127,566	67,143	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/30/2020	03/29/2022	4,545	1,212,866	266.88.....	.....	.....27,540	.....	.....58,035	.....	.....58,035	30,495	.....	.....	.....	.....	.....	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	.....	.....154,553	.....	.....154,553	61,997	.....	.....	.....	.....	.....	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	.....	.....94,444	.....	.....94,444	37,702	.....	.....	.....	.....	.....	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	.....	.....38,959	.....	.....38,959	20,604	.....	.....	.....	.....	.....	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	.....	.....84,143	.....	.....84,143	33,810	.....	.....	.....	.....	.....	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	.....	.....80,880	.....	.....80,880	32,313	.....	.....	.....	.....	.....	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	.....	.....100,154	.....	.....100,154	40,333	.....	.....	.....	.....	.....	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	.....	.....63,128	.....	.....63,128	25,055	.....	.....	.....	.....	.....	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	.....	.....66,551	.....	.....66,551	26,778	.....	.....	.....	.....	.....	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		163,055		163,055	66,273						03.....

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....208,467	.....	.....208,467	84,413	.....	.....	.....	.....	.....	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	.....	.....239,198	.....	.....239,198	96,741	.....	.....	.....	.....	.....	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	.....	.....181,771	.....	.....181,771	73,151	.....	.....	.....	.....	.....	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	.....	.....91,059	.....	.....91,059	36,790	.....	.....	.....	.....	.....	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	.....	.....28,907	.....	.....28,907	15,455	.....	.....	.....	.....	.....	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	.....	.....145,812	.....	.....145,812	59,096	.....	.....	.....	.....	.....	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	.....	.....41,071	.....	.....41,071	16,654	.....	.....	.....	.....	.....	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	.....	.....38,830	.....	.....38,830	20,581	.....	.....	.....	.....	.....	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	.....	.....41,629	.....	.....41,629	22,150	.....	.....	.....	.....	.....	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	.....	.....31,708	.....	.....31,708	16,883	.....	.....	.....	.....	.....	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	.....	.....45,183	.....	.....45,183	24,053	.....	.....	.....	.....	.....	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	.....	.....63,079	.....	.....63,079	33,540	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/30/2020	03/14/2022	6,677	1,756,552	263.09.....	.....	.....50,208	.....	.....104,768	.....	.....104,768	54,560	.....	.....	.....	.....	.....	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	.....	.....8,997	.....	.....8,997	3,117	.....	.....	.....	.....	.....	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	.....	.....18,327	.....	.....18,327	4,574	.....	.....	.....	.....	.....	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	.....	.....311,609	.....	.....311,609	70,061	.....	.....	.....	.....	.....	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	.....	.....368,426	.....	.....368,426	79,953	.....	.....	.....	.....	.....	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	.....	.....1,867,056	.....	.....1,867,056	423,890	.....	.....	.....	.....	.....	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	.....	.....744,177	.....	.....744,177	168,525	.....	.....	.....	.....	.....	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	.....	.....527,138	.....	.....527,138	118,780	.....	.....	.....	.....	.....	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	.....	.....1,263,136	.....	.....1,263,136	276,760	.....	.....	.....	.....	.....	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		27,420		27,420	9,267						03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic 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	.....	.....	.....170,708	.....	.....170,708	57,652	.....	.....	.....	.....	.....	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	.....	.....	.....31,717	.....	.....31,717	10,538	.....	.....	.....	.....	.....	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	.....	.....	.....120,678	.....	.....120,678	40,636	.....	.....	.....	.....	.....	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	.....	.....	.....34,629	.....	.....34,629	10,860	.....	.....	.....	.....	.....	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	.....	.....	.....18,032	.....	.....18,032	3,733	.....	.....	.....	.....	.....	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	.....	.....	.....15,784	.....	.....15,784	3,262	.....	.....	.....	.....	.....	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	.....	.....	.....13,098	.....	.....13,098	2,793	.....	.....	.....	.....	.....	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	.....	.....	.....49,139	.....	.....49,139	38,627	.....	.....	.....	.....	.....	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	.....	.....	.....40,696	.....	.....40,696	31,626	.....	.....	.....	.....	.....	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	.....	.....	.....118,073	.....	.....118,073	77,910	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020	03/12/2021	.....	.....	276.75.....	(0)	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020	03/12/2021	5,377	1,375,777	255.88.....	34,357	.....	.....	.....100,397	.....	.....100,397	66,040	.....	.....	.....	.....	.....	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	.....	.....	.....96,432	.....	.....96,432	63,494	.....	.....	.....	.....	.....	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	.....	.....	.....114,565	.....	.....114,565	71,324	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020	03/16/2021	.....	.....	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	.....	.....	.....106,997	.....	.....106,997	66,610	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020	03/17/2021	.....	.....	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			108,238		108,238	66,668						03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....117,777	.....	.....117,777	73,347	.....	.....	.....	.....	.....	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	.....	.....205,383	.....	.....205,383	128,421	.....	.....	.....	.....	.....	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	.....	.....90,721	.....	.....90,721	55,351	.....	.....	.....	.....	.....	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	.....	.....44,603	.....	.....44,603	35,057	.....	.....	.....	.....	.....	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	.....	.....225,262	.....	.....225,262	158,975	.....	.....	.....	.....	.....	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	.....	.....251,020	.....	.....251,020	179,646	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/02/2020	03/26/2021	.....	.....	281.36.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/02/2020	03/26/2021	3,809	992,932	260.71.....	.....	.....17,024	.....	.....60,479	.....	.....60,479	43,455	.....	.....	.....	.....	.....	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	.....	.....91,056	.....	.....91,056	65,354	.....	.....	.....	.....	.....	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	.....	.....129,221	.....	.....129,221	92,659	.....	.....	.....	.....	.....	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	.....	.....73,849	.....	.....73,849	52,468	.....	.....	.....	.....	.....	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	.....	.....59,566	.....	.....59,566	46,812	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....73,924	.....	.....73,924	57,875	.....	.....	.....	.....	.....	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	.....	.....32,242	.....	.....32,242	25,194	.....	.....	.....	.....	.....	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	.....	.....36,368	.....	.....36,368	28,348	.....	.....	.....	.....	.....	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	.....	.....39,128	.....	.....39,128	30,485	.....	.....	.....	.....	.....	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	.....	.....50,712	.....	.....50,712	39,503	.....	.....	.....	.....	.....	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	.....	.....53,333	.....	.....53,333	41,472	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/02/2020	03/09/2021	.....	.....	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	.....	.....149,654	.....	.....149,654	83,178	.....	.....	.....	.....	.....	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	.....	.....71,836	.....	.....71,836	40,103	.....	.....	.....	.....	.....	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	.....	.....315,381	.....	.....315,381	173,437	.....	.....	.....	.....	.....	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	.....	.....487,062	.....	.....487,062	270,165	.....	.....	.....	.....	.....	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		1,181,800		1,181,800	665,590						03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....318,889	.....	.....318,889	179,432	.....	.....	.....	.....	.....	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	.....	.....294,582	.....	.....294,582	165,424	.....	.....	.....	.....	.....	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	.....	.....75,732	.....	.....75,732	29,337	.....	.....	.....	.....	.....	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	.....	.....1,015,605	.....	.....1,015,605	284,486	.....	.....	.....	.....	.....	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	.....	.....271,283	.....	.....271,283	74,654	.....	.....	.....	.....	.....	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	.....	.....384,203	.....	.....384,203	105,940	.....	.....	.....	.....	.....	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	.....	.....1,862,674	.....	.....1,862,674	533,479	.....	.....	.....	.....	.....	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	.....	.....500,869	.....	.....500,869	142,637	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/07/2020	04/05/2023	18,189	6,655,832	365.92.....	.....	.....253,377	.....	.....354,595	.....	.....354,595	101,218	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/07/2020	04/06/2023	62,028	22,891,256	369.05.....	.....	.....782,167	.....	.....1,082,243	.....	.....1,082,243	300,076	.....	.....	.....	.....	.....	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	.....	.....21,568	.....	.....21,568	8,461	.....	.....	.....	.....	.....	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	.....	.....146,826	.....	.....146,826	58,501	.....	.....	.....	.....	.....	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	.....	.....101,869	.....	.....101,869	40,283	.....	.....	.....	.....	.....	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	.....	.....82,736	.....	.....82,736	32,849	.....	.....	.....	.....	.....	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	.....	.....290,067	.....	.....290,067	115,191	.....	.....	.....	.....	.....	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	.....	.....147,826	.....	.....147,826	58,481	.....	.....	.....	.....	.....	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	.....	.....12,796	.....	.....12,796	3,745	.....	.....	.....	.....	.....	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	.....	.....4,955	.....	.....4,955	1,062	.....	.....	.....	.....	.....	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		49,301		49,301	17,238						03.....

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....238,517	.....	.....238,517	56,241	.....	.....	.....	.....	.....	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	.....	.....967,326	.....	.....967,326	236,171	.....	.....	.....	.....	.....	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	.....	.....200,713	.....	.....200,713	47,383	.....	.....	.....	.....	.....	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	.....	.....1,121,191	.....	.....1,121,191	273,946	.....	.....	.....	.....	.....	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	.....	.....318,150	.....	.....318,150	78,041	.....	.....	.....	.....	.....	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	.....	.....735,414	.....	.....735,414	177,879	.....	.....	.....	.....	.....	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	.....	.....1,104,472	.....	.....1,104,472	267,041	.....	.....	.....	.....	.....	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	.....	.....126,039	.....	.....126,039	27,612	.....	.....	.....	.....	.....	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	.....	.....49,865	.....	.....49,865	17,454	.....	.....	.....	.....	.....	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	.....	.....78,069	.....	.....78,069	27,888	.....	.....	.....	.....	.....	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	.....	.....105,734	.....	.....105,734	37,861	.....	.....	.....	.....	.....	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	.....	.....62,152	.....	.....62,152	22,270	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/15/2020	04/12/2022	5,520	2,017,485	365.46.....	.....	.....62,049	.....	.....96,655	.....	.....96,655	34,606	.....	.....	.....	.....	.....	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	.....	.....125,109	.....	.....125,109	43,987	.....	.....	.....	.....	.....	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	.....	.....12,649	.....	.....12,649	4,401	.....	.....	.....	.....	.....	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	.....	.....10,685	.....	.....10,685	2,680	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	04/16/2020	04/15/2021	#####	63,445,437	2,783.36.....	.....	.....3,575,150	.....	.....6,933,584	.....	.....6,933,584	3,358,434	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	04/16/2020	04/15/2021	#####	56,104,646	2,783.36.....	.....	.....3,154,764	.....	.....6,733,568	.....	.....6,733,568	3,578,804	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	04/17/2020	03/15/2021	#####	49,928,241	2,711.02.....	.....	.....3,525,433	.....	.....5,453,760	.....	.....5,453,760	1,928,326	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	04/17/2020	03/15/2021	#####	53,276,385	2,711.02.....	.....	.....3,888,111	.....	.....6,389,831	.....	.....6,389,831	2,501,721	.....	.....	.....	.....	.....	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	.....	.....245,658	.....	.....245,658	122,716	.....	.....	.....	.....	.....	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.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....300,654	.....	.....300,654	150,505	.....	.....	.....	.....	.....	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	.....	.....63,606	.....	.....63,606	30,492	.....	.....	.....	.....	.....	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	.....	.....167,793	.....	.....167,793	83,348	.....	.....	.....	.....	.....	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	.....	.....393,306	.....	.....393,306	195,207	.....	.....	.....	.....	.....	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	.....	.....320,133	.....	.....320,133	159,273	.....	.....	.....	.....	.....	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	.....	.....301,883	.....	.....301,883	151,247	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/20/2020	04/05/2021	.....	.....	396.27.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/20/2020	04/06/2021	25,506	9,218,659	361.43.....	.....	.....226,749	.....	.....456,949	.....	.....456,949	230,200	.....	.....	.....	.....	.....	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	.....	.....150,346	.....	.....150,346	74,285	.....	.....	.....	.....	.....	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	.....	.....188,052	.....	.....188,052	94,052	.....	.....	.....	.....	.....	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	.....	.....356,016	.....	.....356,016	178,269	.....	.....	.....	.....	.....	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	.....	.....529,892	.....	.....529,892	265,116	.....	.....	.....	.....	.....	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.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....9,628	.....	.....9,628	5,093	.....	.....	.....	.....	.....	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	.....	.....181,173	.....	.....181,173	89,908	.....	.....	.....	.....	.....	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	.....	.....74,424	.....	.....74,424	36,931	.....	.....	.....	.....	.....	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	04/19/2021	.....	.....	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	.....	.....282,538	.....	.....282,538	142,063	.....	.....	.....	.....	.....	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	.....	.....344,684	.....	.....344,684	173,099	.....	.....	.....	.....	.....	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	.....	.....16,423	.....	.....16,423	5,696	.....	.....	.....	.....	.....	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	.....	.....20,170	.....	.....20,170	5,151	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2020	04/14/2023	341	131,420	385.....	.....	.....2,635	.....	.....3,119	.....	.....3,119	484	.....	.....	.....	.....	.....	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	.....	.....260,473	.....	.....260,473	57,764	.....	.....	.....	.....	.....	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	.....	.....2,198,743	.....	.....2,198,743	527,381	.....	.....	.....	.....	.....	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	.....	.....628,345	.....	.....628,345	150,069	.....	.....	.....	.....	.....	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	.....	.....603,051	.....	.....603,051	145,588	.....	.....	.....	.....	.....	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	.....	.....1,094,591	.....	.....1,094,591	257,828	.....	.....	.....	.....	.....	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	.....	.....817,276	.....	.....817,276	195,200	.....	.....	.....	.....	.....	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	.....	.....258,493	.....	.....258,493	58,139	.....	.....	.....	.....	.....	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	.....	.....88,316	.....	.....88,316	31,268	.....	.....	.....	.....	.....	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	.....	.....216,455	.....	.....216,455	77,051	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....88,935	.....	.....88,935	31,394	.....	.....	.....	.....	.....	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	.....	.....95,321	.....	.....95,321	34,099	.....	.....	.....	.....	.....	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	.....	.....101,688	.....	.....101,688	35,673	.....	.....	.....	.....	.....	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	.....	.....70,130	.....	.....70,130	24,511	.....	.....	.....	.....	.....	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	.....	.....11,249	.....	.....11,249	3,919	.....	.....	.....	.....	.....	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	.....	.....130,405	.....	.....130,405	45,958	.....	.....	.....	.....	.....	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	.....	.....7,529	.....	.....7,529	2,688	.....	.....	.....	.....	.....	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	.....	.....238,741	.....	.....238,741	83,814	.....	.....	.....	.....	.....	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	.....	.....76,159	.....	.....76,159	26,737	.....	.....	.....	.....	.....	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	.....	.....54,210	.....	.....54,210	18,710	.....	.....	.....	.....	.....	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	.....	.....14,394	.....	.....14,394	3,344	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/04/2020	04/19/2023	1,828	676,728	370.24.....	.....	.....23,560	.....	.....30,678	.....	.....30,678	7,118	.....	.....	.....	.....	.....	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	.....	.....18,506	.....	.....18,506	3,976	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/04/2020	04/24/2023	84,795	31,238,552	368.4.....	.....	.....1,162,542	.....	.....1,524,105	.....	.....1,524,105	361,563	.....	.....	.....	.....	.....	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	.....	.....624,662	.....	.....624,662	149,846	.....	.....	.....	.....	.....	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	.....	.....414,346	.....	.....414,346	97,683	.....	.....	.....	.....	.....	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	.....	.....903,914	.....	.....903,914	209,431	.....	.....	.....	.....	.....	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	.....	.....5,475	.....	.....5,475	1,887	.....	.....	.....	.....	.....	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	.....	.....1,038,488	.....	.....1,038,488	247,403	.....	.....	.....	.....	.....	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	.....	.....137,783	.....	.....137,783	29,386	.....	.....	.....	.....	.....	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	.....	.....1,870,409	.....	.....1,870,409	439,386	.....	.....	.....	.....	.....	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		519,774		519,774	120,158						03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	05/04/2020	05/03/2023	31,255	11,489,217	367.6.....	.....	.....441,628	.....	.....579,643	.....	.....579,643	138,015	.....	.....	.....	.....	.....	03.....	
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	05/04/2020	04/18/2022	432	160,534	371.83.....	.....	.....3,709	.....	.....5,679	.....	.....5,679	1,970	.....	.....	.....	.....	.....	03.....	
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	05/04/2020	04/22/2022	22,223	8,189,083	368.5.....	.....	.....222,005	.....	.....342,191	.....	.....342,191	120,186	.....	.....	.....	.....	.....	03.....	
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	05/04/2020	04/25/2022	4,931	1,814,993	368.09.....	.....	.....50,196	.....	.....77,447	.....	.....77,447	27,251	.....	.....	.....	.....	.....	03.....	
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	05/04/2020	04/26/2022	2,506	913,106	364.32.....	.....	.....29,850	.....	.....46,271	.....	.....46,271	16,421	.....	.....	.....	.....	.....	03.....	
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	05/04/2020	04/27/2022	2,499	924,128	369.74.....	.....	.....23,744	.....	.....36,471	.....	.....36,471	12,727	.....	.....	.....	.....	.....	03.....	
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	05/04/2020	04/28/2022	4,501	1,673,486	371.79.....	.....	.....39,160	.....	.....59,692	.....	.....59,692	20,532	.....	.....	.....	.....	.....	03.....	
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	05/04/2020	04/29/2022	1,150	428,363	372.37.....	.....	.....9,767	.....	.....14,845	.....	.....14,845	5,078	.....	.....	.....	.....	.....	03.....	
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/04/2020	04/26/2023	9,122	2,786,135	305.44.....	.....	.....91,474	.....	.....129,218	.....	.....129,218	37,744	.....	.....	.....	.....	.....	03.....	
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/04/2020	03/08/2023	13,024	3,989,412	306.31.....	.....	.....121,236	.....	.....174,137	.....	.....174,137	52,900	.....	.....	.....	.....	.....	03.....	
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/04/2020	04/20/2023	17,740	5,376,729	303.09.....	.....	.....195,534	.....	.....277,574	.....	.....277,574	82,040	.....	.....	.....	.....	.....	03.....	
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/04/2020	03/20/2023	20,347	6,117,601	300.66.....	.....	.....242,933	.....	.....349,117	.....	.....349,117	106,184	.....	.....	.....	.....	.....	03.....	
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/04/2020	04/17/2023	13,414	4,067,039	303.19.....	.....	.....146,947	.....	.....208,806	.....	.....208,806	61,859	.....	.....	.....	.....	.....	03.....	
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/04/2020	03/28/2022	10,110	3,013,113	298.03.....	.....	.....104,711	.....	.....176,117	.....	.....176,117	71,406	.....	.....	.....	.....	.....	03.....	
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	.....	.....384,007	.....	.....384,007	115,519	.....	.....	.....	.....	.....	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	.....	.....131,367	.....	.....131,367	53,205	.....	.....	.....	.....	.....	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	.....	.....154,686	.....	.....154,686	61,962	.....	.....	.....	.....	.....	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	.....	.....279,871	.....	.....279,871	84,535	.....	.....	.....	.....	.....	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	.....	.....119,446	.....	.....119,446	47,684	.....	.....	.....	.....	.....	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	.....	.....91,423	.....	.....91,423	25,741	.....	.....	.....	.....	.....	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	.....	.....10,680	.....	.....10,680	3,133	.....	.....	.....	.....	.....	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		230,070		230,070	70,234						03.....	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: 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	.....	.....86,642	.....	.....86,642	24,840	.....	.....	.....	.....	.....	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	.....	.....98,404	.....	.....98,404	27,937	.....	.....	.....	.....	.....	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	.....	.....466,127	.....	.....466,127	140,448	.....	.....	.....	.....	.....	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	.....	.....184,795	.....	.....184,795	55,322	.....	.....	.....	.....	.....	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	.....	.....121,358	.....	.....121,358	49,546	.....	.....	.....	.....	.....	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	.....	.....250,322	.....	.....250,322	74,994	.....	.....	.....	.....	.....	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	.....	.....194,245	.....	.....194,245	57,832	.....	.....	.....	.....	.....	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	.....	.....390,960	.....	.....390,960	116,565	.....	.....	.....	.....	.....	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	.....	.....223,209	.....	.....223,209	66,122	.....	.....	.....	.....	.....	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	.....	.....193,554	.....	.....193,554	57,994	.....	.....	.....	.....	.....	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	.....	.....167,663	.....	.....167,663	68,715	.....	.....	.....	.....	.....	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	.....	.....76,362	.....	.....76,362	44,849	.....	.....	.....	.....	.....	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	.....	.....114,948	.....	.....114,948	66,532	.....	.....	.....	.....	.....	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	.....	.....67,609	.....	.....67,609	39,014	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/05/2020	04/20/2022	3,885	1,032,149	265.7.....	.....	.....22,453	.....	.....53,512	.....	.....53,512	31,059	.....	.....	.....	.....	.....	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	.....	.....61,650	.....	.....61,650	35,704	.....	.....	.....	.....	.....	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	.....	.....81,997	.....	.....81,997	46,701	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/05/2020	04/25/2022	13,746	3,640,885	264.86.....	.....	.....84,128	.....	.....198,641	.....	.....198,641	114,513	.....	.....	.....	.....	.....	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	.....	.....101,929	.....	.....101,929	58,647	.....	.....	.....	.....	.....	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	.....	.....115,526	.....	.....115,526	65,878	.....	.....	.....	.....	.....	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	.....	.....119,891	.....	.....119,891	67,586	.....	.....	.....	.....	.....	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		131,427		131,427	75,844						03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to 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	04/01/2022	7,535	2,003,202	265.86.....	.....	.....42,346	.....	.....102,170	.....	.....102,170	59,824	.....	.....	.....	.....	.....	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	.....	.....117,598	.....	.....117,598	67,682	.....	.....	.....	.....	.....	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	.....	.....173,787	.....	.....173,787	78,882	.....	.....	.....	.....	.....	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	.....	.....124,089	.....	.....124,089	56,143	.....	.....	.....	.....	.....	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	.....	.....159,262	.....	.....159,262	72,410	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/05/2020	04/28/2023	8,230	2,151,310	261.39.....	.....	.....83,949	.....	.....153,133	.....	.....153,133	69,184	.....	.....	.....	.....	.....	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	.....	.....102,524	.....	.....102,524	59,246	.....	.....	.....	.....	.....	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	.....	.....70,281	.....	.....70,281	40,894	.....	.....	.....	.....	.....	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	.....	.....104,801	.....	.....104,801	59,952	.....	.....	.....	.....	.....	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	.....	.....128,679	.....	.....128,679	73,717	.....	.....	.....	.....	.....	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	.....	.....53,434	.....	.....53,434	31,248	.....	.....	.....	.....	.....	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	.....	.....69,898	.....	.....69,898	40,144	.....	.....	.....	.....	.....	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	.....	.....73,509	.....	.....73,509	42,016	.....	.....	.....	.....	.....	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	.....	.....73,234	.....	.....73,234	44,177	.....	.....	.....	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	05/06/2020	03/05/2021	.....	.....	684.9.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	05/06/2020	04/01/2021	2,954	1,651,256	558.92.....	.....	.....65,362	.....	.....129,251	.....	.....129,251	63,889	.....	.....	.....	.....	.....	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	.....	.....114,732	.....	.....114,732	55,877	.....	.....	.....	.....	.....	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	.....	.....209,794	.....	.....209,794	98,872	.....	.....	.....	.....	.....	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		290,425		290,425	136,819						03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....291,139	.....	.....291,139	137,159	.....	.....	.....	.....	.....	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	.....	.....247,301	.....	.....247,301	116,126	.....	.....	.....	.....	.....	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	.....	.....147,497	.....	.....147,497	69,268	.....	.....	.....	.....	.....	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	.....	.....174,299	.....	.....174,299	81,792	.....	.....	.....	.....	.....	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	.....	.....389,016	.....	.....389,016	184,896	.....	.....	.....	.....	.....	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	.....	.....342,595	.....	.....342,595	162,988	.....	.....	.....	.....	.....	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	.....	.....222,981	.....	.....222,981	105,934	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2020	04/23/2021	.....	.....	398.37.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2020	04/26/2021	19,225	6,994,160	363.81.....	.....	.....163,603	.....	.....310,888	.....	.....310,888	147,285	.....	.....	.....	.....	.....	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	.....	.....182,345	.....	.....182,345	86,399	.....	.....	.....	.....	.....	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	.....	.....56,068	.....	.....56,068	26,401	.....	.....	.....	.....	.....	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		195,849		195,849	93,922						03.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....45,898	.....	.....45,898	21,047	.....	.....	.....	.....	.....	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	.....	.....220,418	.....	.....220,418	102,926	.....	.....	.....	.....	.....	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	.....	.....76,480	.....	.....76,480	36,135	.....	.....	.....	.....	.....	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	.....	.....195,843	.....	.....195,843	93,226	.....	.....	.....	.....	.....	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 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	.....	.....145,397	.....	.....145,397	94,183	.....	.....	.....	.....	.....	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	.....	.....246,899	.....	.....246,899	160,252	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020	04/21/2021	.....	.....	280.09.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020	04/23/2021	12,028	3,112,945	258.8.....	.....	.....70,727	.....	.....201,942	.....	.....201,942	131,215	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020	04/23/2021	.....	.....	280.18.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020	04/23/2021	13,358	3,456,900	258.78.....	.....	.....78,548	.....	.....224,055	.....	.....224,055	145,507	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020	04/23/2021	.....	.....	280.08.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020	04/26/2021	6,375	1,649,851	258.82.....	.....	.....37,418	.....	.....106,427	.....	.....106,427	69,009	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020	04/26/2021	.....	.....	280.08.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020	04/27/2021	9,831	2,540,134	258.39.....	.....	.....59,672	.....	.....166,578	.....	.....166,578	106,906	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020	04/27/2021	.....	.....	279.64.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020	04/30/2021	13,965	3,613,245	258.73.....		82,675		231,130		231,130	148,455						03.....

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JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/13/2020	04/30/2021			279.59.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/13/2020	05/03/2021	5,831	1,508,931	258.78.....	.....	.....34,111	.....	.....93,932	.....	.....93,932	59,821	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/13/2020	05/03/2021	.....	.....	278.73.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/13/2020	05/05/2021	11,769	3,047,841	258.97.....	.....	.....68,378	.....	.....190,335	.....	.....190,335	121,957	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/13/2020	05/05/2021	.....	.....	279.39.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/13/2020	05/07/2021	8,466	2,195,511	259.33.....	.....	.....48,257	.....	.....135,992	.....	.....135,992	87,735	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/13/2020	05/07/2021	.....	.....	280.09.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/13/2020	05/07/2021	8,872	2,300,950	259.34.....	.....	.....50,927	.....	.....145,545	.....	.....145,545	94,618	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/13/2020	05/07/2021	.....	.....	281.1.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/13/2020	04/05/2021	15,765	4,064,238	257.8.....	.....	.....97,428	.....	.....275,666	.....	.....275,666	178,238	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/13/2020	04/05/2021	.....	.....	278.79.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/13/2020	05/11/2021	11,106	2,876,808	259.03.....	.....	.....64,860	.....	.....179,318	.....	.....179,318	114,458	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/13/2020	05/11/2021	.....	.....	279.65.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/13/2020	05/12/2021	8,061	2,086,621	258.86.....	.....	.....48,042	.....	.....132,588	.....	.....132,588	84,546	.....	.....	.....	.....	.....	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	.....	.....130,562	.....	.....130,562	83,673	.....	.....	.....	.....	.....	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	.....	.....120,890	.....	.....120,890	78,381	.....	.....	.....	.....	.....	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	.....	.....166,229	.....	.....166,229	107,919	.....	.....	.....	.....	.....	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		129,451		129,451	84,025						03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....254,485	.....	.....254,485	164,530	.....	.....	.....	.....	.....	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	.....	.....242,500	.....	.....242,500	155,944	.....	.....	.....	.....	.....	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	.....	.....107,064	.....	.....107,064	69,222	.....	.....	.....	.....	.....	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.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	05/18/2020	05/14/2021	#####	59,663,014	2,863.7.....	.....	....3,793,374	.....	.....6,940,324	.....	....6,940,324	3,146,950	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	05/18/2020	05/14/2021	#####	58,021,658	2,863.7.....	.....	....3,816,665	.....	.....6,506,192	.....	....6,506,192	2,689,527	.....	.....	.....	.....	.....	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	.....	.....6,564	.....	.....6,564	2,188	.....	.....	.....	.....	.....	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	.....	.....26,621	.....	.....26,621	8,271	.....	.....	.....	.....	.....	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	.....	.....39,833	.....	.....39,833	13,290	.....	.....	.....	.....	.....	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	.....	.....193,753	.....	.....193,753	63,102	.....	.....	.....	.....	.....	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	.....	.....57,073	.....	.....57,073	18,828	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/18/2020	05/17/2022	2,716	1,004,211	369.69.....	.....	.....27,001	.....	.....40,155	.....	.....40,155	13,154	.....	.....	.....	.....	.....	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	.....	.....17,569	.....	.....17,569	3,750	.....	.....	.....	.....	.....	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	.....	.....875,058	.....	.....875,058	188,637	.....	.....	.....	.....	.....	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	.....	.....757,889	.....	.....757,889	168,528	.....	.....	.....	.....	.....	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	.....	.....46,198	.....	.....46,198	9,469	.....	.....	.....	.....	.....	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	.....	.....58,439	.....	.....58,439	10,713	.....	.....	.....	.....	.....	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	.....	.....52,873	.....	.....52,873	17,498	.....	.....	.....	.....	.....	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	.....	.....1,468,004	.....	....1,468,004	317,496	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....616,799	.....	.....616,799	132,560	.....	.....	.....	.....	.....	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	.....	.....556,461	.....	.....556,461	117,826	.....	.....	.....	.....	.....	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	.....	.....684,227	.....	.....684,227	144,314	.....	.....	.....	.....	.....	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	.....	.....1,006,584	.....	.....1,006,584	217,828	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/18/2020	05/12/2023	1,787	685,496	383.58.....	.....	.....15,208	.....	.....17,742	.....	.....17,742	2,534	.....	.....	.....	.....	.....	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	.....	.....72,557	.....	.....72,557	13,149	.....	.....	.....	.....	.....	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	.....	.....1,410,550	.....	.....1,410,550	298,572	.....	.....	.....	.....	.....	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	05/16/2023	35,534	13,114,592	369.07.....	.....	.....493,214	.....	.....628,316	.....	.....628,316	135,102	.....	.....	.....	.....	.....	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	.....	.....698,437	.....	.....698,437	150,908	.....	.....	.....	.....	.....	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	.....	.....12,969	.....	.....12,969	4,064	.....	.....	.....	.....	.....	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	.....	.....3,196	.....	.....3,196	944	.....	.....	.....	.....	.....	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	.....	.....115,450	.....	.....115,450	38,091	.....	.....	.....	.....	.....	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	.....	.....64,808	.....	.....64,808	21,348	.....	.....	.....	.....	.....	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	.....	.....58,373	.....	.....58,373	19,172	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/18/2020	05/10/2022	5,254	1,936,290	368.53.....	.....	.....54,537	.....	.....81,520	.....	.....81,520	26,983	.....	.....	.....	.....	.....	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	.....	.....92,650	.....	.....92,650	30,223	.....	.....	.....	.....	.....	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	.....	.....288,474	.....	.....288,474	129,273	.....	.....	.....	.....	.....	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	.....	.....224,802	.....	.....224,802	100,554	.....	.....	.....	.....	.....	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	.....	.....99,101	.....	.....99,101	44,355	.....	.....	.....	.....	.....	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.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....35,018	.....	.....35,018	15,379	.....	.....	.....	.....	.....	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	.....	.....216,553	.....	.....216,553	96,450	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/21/2020	05/20/2021	.....	.....	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	.....	.....277,791	.....	.....277,791	125,507	.....	.....	.....	.....	.....	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	.....	.....188,295	.....	.....188,295	84,984	.....	.....	.....	.....	.....	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	.....	.....46,634	.....	.....46,634	20,307	.....	.....	.....	.....	.....	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	.....	.....191,270	.....	.....191,270	86,005	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/21/2020	05/13/2021	.....	.....	398.43.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/21/2020	05/14/2021	11,339	4,124,850	363.78.....	.....	.....100,576	.....	.....182,772	.....	.....182,772	82,196	.....	.....	.....	.....	.....	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	.....	.....156,622	.....	.....156,622	70,273	.....	.....	.....	.....	.....	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	.....	.....270,027	.....	.....270,027	122,288	.....	.....	.....	.....	.....	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	.....	.....294,879	.....	.....294,879	133,618	.....	.....	.....	.....	.....	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	.....	.....249,810	.....	.....249,810	113,019	.....	.....	.....	.....	.....	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.....

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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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....465,814	.....	.....465,814	211,089	.....	.....	.....	.....	.....	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	.....	.....1,292	.....	.....1,292	256	.....	.....	.....	.....	.....	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	.....	.....46,857	.....	.....46,857	15,643	.....	.....	.....	.....	.....	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	.....	.....188,422	.....	.....188,422	88,634	.....	.....	.....	.....	.....	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	.....	.....9,703	.....	.....9,703	3,309	.....	.....	.....	.....	.....	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	.....	.....70,145	.....	.....70,145	34,523	.....	.....	.....	.....	.....	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	.....	.....1,221	.....	.....1,221	425	.....	.....	.....	.....	.....	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	.....	.....689	.....	.....689	(1,976)	.....	.....	.....	.....	.....	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	.....	.....738	.....	.....738	163	.....	.....	.....	.....	.....	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	.....	391.28.....	.....	.....15	.....	.....	.....	.....	.....(15)	.....	.....	.....	.....	.....	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	.....	.....9,063	.....	.....9,063	2,751	.....	.....	.....	.....	.....	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	.....	.....75,439	.....	.....75,439	23,539	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/29/2020	05/26/2022	628	238,457	379.72.....	.....	.....4,082	.....	.....5,676	.....	.....5,676	1,594	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/29/2020	05/27/2022	2,252	841,783	373.81.....	.....	.....19,231	.....	.....27,608	.....	.....27,608	8,377	.....	.....	.....	.....	.....	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	.....	.....17,875	.....	.....17,875	5,709	.....	.....	.....	.....	.....	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	.....	.....1,016,159	.....	....1,016,159	206,392	.....	.....	.....	.....	.....	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	.....	.....717,540	.....	.....717,540	144,518	.....	.....	.....	.....	.....	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	.....	.....105,405	.....	.....105,405	18,090	.....	.....	.....	.....	.....	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	.....	.....1,386,930	.....	....1,386,930	284,531	.....	.....	.....	.....	.....	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	.....	.....516,526	.....	.....516,526	102,663	.....	.....	.....	.....	.....	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	.....	.....378,925	.....	.....378,925	76,409	.....	.....	.....	.....	.....	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		27,439		27,439	8,878						03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....541,127	.....	.....541,127	107,365	.....	.....	.....	.....	.....	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	.....	.....947,720	.....	.....947,720	186,298	.....	.....	.....	.....	.....	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	.....	.....91,023	.....	.....91,023	15,133	.....	.....	.....	.....	.....	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	.....	.....52,591	.....	.....52,591	16,635	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/29/2020	05/19/2022	1,762	652,895	370.46.....	.....	.....17,271	.....	.....25,183	.....	.....25,183	7,912	.....	.....	.....	.....	.....	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	.....	.....15,292	.....	.....15,292	4,456	.....	.....	.....	.....	.....	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	.....	.....226,009	.....	.....226,009	71,005	.....	.....	.....	.....	.....	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	.....	.....98,692	.....	.....98,692	31,083	.....	.....	.....	.....	.....	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	.....	.....59,492	.....	.....59,492	18,808	.....	.....	.....	.....	.....	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	.....	.....39,458	.....	.....39,458	12,433	.....	.....	.....	.....	.....	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	.....	.....631,946	.....	.....631,946	314,293	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/04/2020	05/28/2021	.....	.....	400.52.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/04/2020	05/28/2021	14,497	5,295,648	365.3.....	.....	.....108,290	.....	.....215,143	.....	.....215,143	106,853	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/04/2020	05/28/2021	.....	.....	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	.....	.....151,195	.....	.....151,195	74,913	.....	.....	.....	.....	.....	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	.....	.....41,115	.....	.....41,115	19,238	.....	.....	.....	.....	.....	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	.....	.....168,352	.....	.....168,352	82,923	.....	.....	.....	.....	.....	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	.....	.....216,649	.....	.....216,649	108,687	.....	.....	.....	.....	.....	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.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/04/2020	05/24/2021	28,241	10,317,956	365.36.....	.....	.....210,392	.....	.....421,572	.....	.....421,572	211,180	.....	.....	.....	.....	.....	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	.....	.....91,832	.....	.....91,832	45,895	.....	.....	.....	.....	.....	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	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	.....	.....50,155	.....	.....50,155	23,567	.....	.....	.....	.....	.....	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	.....	.....53,187	.....	.....53,187	23,277	.....	.....	.....	.....	.....	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	.....	.....277,288	.....	.....277,288	137,315	.....	.....	.....	.....	.....	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	.....	.....2,904	.....	.....2,904	1,309	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/04/2020	05/19/2021	.....	.....	379.29.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/04/2020	05/21/2021	12,790	4,661,403	364.45.....	.....	.....99,380	.....	.....198,841	.....	.....198,841	99,461	.....	.....	.....	.....	.....	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	.....	.....454,290	.....	.....454,290	227,986	.....	.....	.....	.....	.....	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	.....	.....58,157	.....	.....58,157	32,827	.....	.....	.....	.....	.....	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	.....	.....131,098	.....	.....131,098	74,495	.....	.....	.....	.....	.....	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	.....	.....102,379	.....	.....102,379	58,546	.....	.....	.....	.....	.....	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	.....	.....145,998	.....	.....145,998	83,484	.....	.....	.....	.....	.....	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	.....	.....51,682	.....	.....51,682	30,033	.....	.....	.....	.....	.....	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		39,898		39,898	23,142						03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....41,101	.....	.....41,101	23,685	.....	.....	.....	.....	.....	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	.....	.....157,508	.....	.....157,508	89,875	.....	.....	.....	.....	.....	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	.....	.....123,056	.....	.....123,056	70,224	.....	.....	.....	.....	.....	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	.....	.....21,812	.....	.....21,812	12,093	.....	.....	.....	.....	.....	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	.....	.....53,532	.....	.....53,532	30,460	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/11/2020	05/06/2022	3,002	789,298	262.91.....	.....	.....20,925	.....	.....48,208	.....	.....48,208	27,283	.....	.....	.....	.....	.....	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	.....	.....83,801	.....	.....83,801	47,375	.....	.....	.....	.....	.....	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	.....	.....63,588	.....	.....63,588	34,049	.....	.....	.....	.....	.....	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	.....	.....132,532	.....	.....132,532	74,447	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/11/2020	06/07/2022	2,927	775,524	264.93.....	.....	.....18,530	.....	.....42,717	.....	.....42,717	24,187	.....	.....	.....	.....	.....	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	.....	.....107,911	.....	.....107,911	61,209	.....	.....	.....	.....	.....	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	.....	.....201,159	.....	.....201,159	111,858	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/11/2020	05/09/2023	2,633	689,664	261.93.....	.....	.....26,488	.....	.....48,002	.....	.....48,002	21,514	.....	.....	.....	.....	.....	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	.....	.....67,398	.....	.....67,398	30,411	.....	.....	.....	.....	.....	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	.....	.....57,135	.....	.....57,135	25,464	.....	.....	.....	.....	.....	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	.....	.....47,533	.....	.....47,533	21,137	.....	.....	.....	.....	.....	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	.....	.....155,461	.....	.....155,461	88,674	.....	.....	.....	.....	.....	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	.....	.....66,895	.....	.....66,895	38,423	.....	.....	.....	.....	.....	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	.....	.....28,544	.....	.....28,544	16,556	.....	.....	.....	.....	.....	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	.....	.....88,993	.....	.....88,993	51,126	.....	.....	.....	.....	.....	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	.....	.....47,629	.....	.....47,629	27,443	.....	.....	.....	.....	.....	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	.....	.....86,037	.....	.....86,037	49,355	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....32,170	.....	.....32,170	18,479	.....	.....	.....	.....	.....	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	.....	.....27,593	.....	.....27,593	9,148	.....	.....	.....	.....	.....	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	.....	.....32,192	.....	.....32,192	10,532	.....	.....	.....	.....	.....	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	.....	.....164,837	.....	.....164,837	53,369	.....	.....	.....	.....	.....	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	.....	.....17,018	.....	.....17,018	3,036	.....	.....	.....	.....	.....	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	.....	.....1,317,094	.....	.....1,317,094	276,252	.....	.....	.....	.....	.....	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	.....	.....576,419	.....	.....576,419	121,410	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/12/2020	06/01/2023	32,727	12,160,870	371.58.....	.....	.....423,166	.....	.....531,532	.....	.....531,532	108,366	.....	.....	.....	.....	.....	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	.....	.....642,722	.....	.....642,722	134,980	.....	.....	.....	.....	.....	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	.....	.....27,384	.....	.....27,384	4,485	.....	.....	.....	.....	.....	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	.....	.....1,266,934	.....	.....1,266,934	274,621	.....	.....	.....	.....	.....	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	.....	.....866,419	.....	.....866,419	187,823	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/12/2020	05/27/2022	12,326	4,564,615	370.31.....	.....	.....120,060	.....	.....178,125	.....	.....178,125	58,065	.....	.....	.....	.....	.....	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	.....	.....568,771	.....	.....568,771	122,259	.....	.....	.....	.....	.....	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	.....	.....596,359	.....	.....596,359	125,894	.....	.....	.....	.....	.....	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	.....	.....719,887	.....	.....719,887	151,944	.....	.....	.....	.....	.....	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	.....	.....65,897	.....	.....65,897	13,142	.....	.....	.....	.....	.....	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	.....	.....52,642	.....	.....52,642	9,797	.....	.....	.....	.....	.....	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	.....	.....47,879	.....	.....47,879	15,358	.....	.....	.....	.....	.....	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	.....	.....68,139	.....	.....68,139	22,485	.....	.....	.....	.....	.....	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	.....	.....30,551	.....	.....30,551	9,867	.....	.....	.....	.....	.....	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		207,713		207,713	68,347						03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....121,974	.....	.....121,974	53,708	.....	.....	.....	.....	.....	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	.....	.....253,436	.....	.....253,436	113,800	.....	.....	.....	.....	.....	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	.....	.....230,910	.....	.....230,910	103,583	.....	.....	.....	.....	.....	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	.....	.....286,660	.....	.....286,660	129,081	.....	.....	.....	.....	.....	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	.....	.....293,347	.....	.....293,347	131,692	.....	.....	.....	.....	.....	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	.....	.....149,279	.....	.....149,279	67,157	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/18/2020	06/04/2021	.....	.....	397.37.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/23/2020	05/19/2023	15,077	4,586,152	304.18.....	.....	.....175,497	.....	.....227,356	.....	.....227,356	51,859	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/23/2020	05/02/2023	16,436	4,989,777	303.58.....	.....	.....193,950	.....	.....252,857	.....	.....252,857	58,907	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/23/2020	05/04/2023	22,730	6,833,854	300.66.....	.....	.....301,848	.....	.....394,743	.....	.....394,743	92,895	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/23/2020	06/05/2023	15,736	4,824,384	306.59.....	.....	.....167,742	.....	.....215,052	.....	.....215,052	47,311	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/23/2020	06/08/2023	14,784	4,508,926	304.99.....	.....	.....168,684	.....	.....216,806	.....	.....216,806	48,122	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/23/2020	05/08/2023	14,623	4,428,530	302.85.....	.....	.....178,399	.....	.....232,417	.....	.....232,417	54,018	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/23/2020	05/15/2023	21,957	6,681,472	304.3.....	.....	.....253,602	.....	.....328,975	.....	.....328,975	75,373	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/23/2020	04/26/2023	13,318	4,034,186	302.92.....	.....	.....160,877	.....	.....210,275	.....	.....210,275	49,398	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/23/2020	05/20/2022	9,184	2,805,066	305.44.....	.....	.....74,755	.....	.....112,176	.....	.....112,176	37,421	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/23/2020	05/10/2023	13,975	4,219,003	301.89.....	177,486	.....	.....	.....231,266	.....	.....231,266	53,779	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/23/2020	05/22/2023	19,260	5,832,081	302.81.....	237,474	.....	.....	.....307,931	.....	.....307,931	70,457	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/23/2020	05/12/2023	16,151	4,924,668	304.91.....	181,540	.....	.....	.....235,484	.....	.....235,484	53,945	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/23/2020	05/17/2023	14,540	4,421,074	304.07.....	169,823	.....	.....	.....220,136	.....	.....220,136	50,313	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/23/2020	06/02/2023	14,260	4,375,391	306.84.....	150,153	.....	.....	.....192,521	.....	.....192,521	42,368	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/23/2020	05/30/2023	22,743	6,985,135	307.14.....	235,840	.....	.....	.....302,634	.....	.....302,634	66,794	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/23/2020	05/26/2023	19,956	6,135,024	307.42.....	203,955	.....	.....	.....261,842	.....	.....261,842	57,887	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/23/2020	06/03/2022	14,564	4,417,568	303.32.....	134,281	.....	.....	.....200,350	.....	.....200,350	66,069	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/23/2020	05/25/2023	15,098	4,566,360	302.45.....	189,177	.....	.....	.....245,224	.....	.....245,224	56,047	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/23/2020	05/06/2022	10,590	3,217,638	303.85.....	92,341	.....	.....	.....139,928	.....	.....139,928	47,587	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/23/2020	06/19/2023	10,563	3,246,397	307.33.....	110,280	.....	.....	.....140,468	.....	.....140,468	30,188	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/23/2020	05/13/2022	10,413	3,156,000	303.09.....	95,173	.....	.....	.....143,636	.....	.....143,636	48,463	.....	.....	.....	.....	.....	03.....
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	.....	.....	.....159,489	.....	.....159,489	34,723	.....	.....	.....	.....	.....	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	.....	.....	.....180,067	.....	.....180,067	59,866	.....	.....	.....	.....	.....	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	.....	.....	.....143,509	.....	.....143,509	33,308	.....	.....	.....	.....	.....	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	.....	.....	.....395,765	.....	.....395,765	92,985	.....	.....	.....	.....	.....	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	.....	.....	.....138,681	.....	.....138,681	29,770	.....	.....	.....	.....	.....	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	.....	.....	.....95,825	.....	.....95,825	30,864	.....	.....	.....	.....	.....	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	.....	.....	.....104,257	.....	.....104,257	22,256	.....	.....	.....	.....	.....	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	.....	.....	.....150,086	.....	.....150,086	48,877	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/26/2020	06/02/2022	1,586	584,782	368.68.....	17,210	.....	.....	.....24,723	.....	.....24,723	7,513	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/26/2020	06/24/2022	2,011	753,604	374.67.....	17,217			24,111		24,111	6,894						03.....

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SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/26/2020	06/24/2022	6,062	2,242,076	369.88.....	.....	.....63,708	.....	.....90,617	.....	.....90,617	26,909	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/26/2020	06/02/2023	1,703	624,874	366.85.....	.....	.....26,300	.....	.....32,729	.....	.....32,729	6,429	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/26/2020	06/12/2023	90,385	33,394,420	369.47.....	.....	.....1,292,501	.....	.....1,590,362	.....	.....1,590,362	297,861	.....	.....	.....	.....	.....	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	06/13/2023	30,913	11,444,740	370.22.....	.....	.....432,169	.....	.....529,791	.....	.....529,791	97,622	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/26/2020	06/14/2023	19,638	7,287,877	371.11.....	.....	.....267,077	.....	.....326,062	.....	.....326,062	58,985	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/26/2020	06/15/2023	48,147	17,846,630	370.67.....	.....	.....664,428	.....	.....812,503	.....	.....812,503	148,075	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/26/2020	06/16/2023	42,940	15,911,709	370.56.....	.....	.....595,143	.....	.....727,761	.....	.....727,761	132,618	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/26/2020	06/16/2023	9,119	3,397,557	372.6.....	.....	.....118,449	.....	.....143,478	.....	.....143,478	25,029	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/26/2020	06/19/2023	65,088	24,134,519	370.8.....	.....	.....896,258	.....	.....1,094,866	.....	.....1,094,866	198,608	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/26/2020	06/10/2022	6,696	2,468,785	368.69.....	.....	.....73,121	.....	.....104,727	.....	.....104,727	31,606	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/26/2020	06/20/2023	33,449	12,373,785	369.93.....	.....	.....473,638	.....	.....580,636	.....	.....580,636	106,998	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/26/2020	06/21/2023	37,186	13,768,559	370.26.....	.....	.....521,350	.....	.....638,198	.....	.....638,198	116,848	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/26/2020	06/22/2023	44,158	16,450,258	372.53.....	.....	.....576,706	.....	.....698,274	.....	.....698,274	121,568	.....	.....	.....	.....	.....	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	.....	.....881,306	.....	.....881,306	158,817	.....	.....	.....	.....	.....	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	.....	.....112,920	.....	.....112,920	19,596	.....	.....	.....	.....	.....	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	.....	.....87,904	.....	.....87,904	11,987	.....	.....	.....	.....	.....	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	.....	.....60,823	.....	.....60,823	18,383	.....	.....	.....	.....	.....	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	.....	.....72,568	.....	.....72,568	21,838	.....	.....	.....	.....	.....	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	.....	.....56,019	.....	.....56,019	16,323	.....	.....	.....	.....	.....	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	.....	.....229,796	.....	.....229,796	68,695	.....	.....	.....	.....	.....	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	.....	.....90,752	.....	.....90,752	27,295	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/26/2020	06/21/2022	4,022	1,477,957	367.49.....	.....	.....46,492	.....	.....66,548	.....	.....66,548	20,056	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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	06/22/2022	7,381	2,747,087	372.17.....	.....	.....70,270	.....	.....99,420	.....	.....99,420	29,150	.....	.....	.....	.....	.....	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	.....	.....327,252	.....	.....327,252	136,095	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020	06/25/2021	.....	.....	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	.....	.....189,332	.....	.....189,332	78,549	.....	.....	.....	.....	.....	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	.....	.....195,049	.....	.....195,049	81,801	.....	.....	.....	.....	.....	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	.....	.....165,016	.....	.....165,016	68,842	.....	.....	.....	.....	.....	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	.....	.....78,894	.....	.....78,894	30,825	.....	.....	.....	.....	.....	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	.....	.....253,730	.....	.....253,730	105,831	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020	06/24/2021	.....	.....	398.72.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020	06/25/2021	19,996	7,310,629	365.6.....	.....	.....171,568	.....	.....293,862	.....	.....293,862	122,294	.....	.....	.....	.....	.....	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	.....	.....297,405	.....	.....297,405	123,554	.....	.....	.....	.....	.....	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	.....	.....280,465	.....	.....280,465	117,586	.....	.....	.....	.....	.....	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	.....	.....238,490	.....	.....238,490	100,043	.....	.....	.....	.....	.....	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	.....	.....245,269	.....	.....245,269	103,028	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....153,576	.....	.....153,576	94,438	.....	.....	.....	.....	.....	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	.....	.....135,600	.....	.....135,600	81,570	.....	.....	.....	.....	.....	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	.....	.....89,919	.....	.....89,919	54,043	.....	.....	.....	.....	.....	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	.....	.....119,888	.....	.....119,888	68,599	.....	.....	.....	.....	.....	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	.....	.....142,449	.....	.....142,449	81,207	.....	.....	.....	.....	.....	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	.....	.....144,189	.....	.....144,189	84,131	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/29/2020	06/08/2021	.....	.....	279.32.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/29/2020	06/09/2021	5,963	1,539,166	258.1.....	.....	.....41,148	.....	.....99,275	.....	.....99,275	58,127	.....	.....	.....	.....	.....	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	.....	.....234,817	.....	.....234,817	139,592	.....	.....	.....	.....	.....	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	.....	.....141,938	.....	.....141,938	84,099	.....	.....	.....	.....	.....	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	.....	.....118,393	.....	.....118,393	70,808	.....	.....	.....	.....	.....	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		201,452		201,452	117,470						03.....

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SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....254,080	.....	.....254,080	157,597	.....	.....	.....	.....	.....	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	.....	.....108,526	.....	.....108,526	62,491	.....	.....	.....	.....	.....	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	.....	.....133,727	.....	.....133,727	78,238	.....	.....	.....	.....	.....	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	.....	.....119,716	.....	.....119,716	69,693	.....	.....	.....	.....	.....	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	.....	.....81,317	.....	.....81,317	47,062	.....	.....	.....	.....	.....	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	.....	.....139,872	.....	.....139,872	81,818	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/29/2020	06/22/2021	.....	.....	278.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/29/2020	06/23/2021	11,957	3,107,115	259.86.....	.....	.....70,426	.....	.....168,095	.....	.....168,095	97,669	.....	.....	.....	.....	.....	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	.....	.....153,247	.....	.....153,247	93,635	.....	.....	.....	.....	.....	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	.....	.....266,948	.....	.....266,948	164,642	.....	.....	.....	.....	.....	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	.....	.....157,564	.....	.....157,564	96,233	.....	.....	.....	.....	.....	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	.....	.....85,671	.....	.....85,671	52,058	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

E18.160

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....132,376	.....	.....132,376	80,061	.....	.....	.....	.....	.....	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	.....	.....223,343	.....	.....223,343	136,941	.....	.....	.....	.....	.....	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	.....	.....146,968	.....	.....146,968	89,738	.....	.....	.....	.....	.....	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	.....	.....140,789	.....	.....140,789	83,390	.....	.....	.....	.....	.....	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	.....	.....115,661	.....	.....115,661	67,796	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/29/2020	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	.....	.....114,615	.....	.....114,615	67,527	.....	.....	.....	.....	.....	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	.....	.....	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	.....	.....5,946	.....	.....5,946	1,773	.....	.....	.....	.....	.....	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	.....	.....42,194	.....	.....42,194	11,966	.....	.....	.....	.....	.....	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	.....	.....24,394	.....	.....24,394	7,064	.....	.....	.....	.....	.....	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	.....	.....234,913	.....	.....234,913	66,383	.....	.....	.....	.....	.....	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	.....	.....41,833	.....	.....41,833	12,029	.....	.....	.....	.....	.....	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	.....	.....72,003	.....	.....72,003	20,535	.....	.....	.....	.....	.....	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	.....	.....1,694,632	.....	.....1,694,632	286,396	.....	.....	.....	.....	.....	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	.....	.....633,879	.....	.....633,879	110,197	.....	.....	.....	.....	.....	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		316,188		316,188	54,576						03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....772,100	.....	.....772,100	128,078	.....	.....	.....	.....	.....	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	.....	.....	.....1,041,031	.....	.....1,041,031	170,918	.....	.....	.....	.....	.....	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	.....	.....	.....6,136	.....	.....6,136	1,803	.....	.....	.....	.....	.....	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	.....	.....	.....107,033	.....	.....107,033	15,185	.....	.....	.....	.....	.....	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	.....	.....	.....1,444,675	.....	.....1,444,675	243,692	.....	.....	.....	.....	.....	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	.....	.....	.....355,650	.....	.....355,650	58,262	.....	.....	.....	.....	.....	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	.....	.....	.....789,438	.....	.....789,438	131,394	.....	.....	.....	.....	.....	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	.....	.....	.....4,257	.....	.....4,257	1,190	.....	.....	.....	.....	.....	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	.....	.....	.....7,543	.....	.....7,543	1,891	.....	.....	.....	.....	.....	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	.....	.....	.....3,793	.....	.....3,793	1,022	.....	.....	.....	.....	.....	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	.....	.....	.....92,304	.....	.....92,304	26,414	.....	.....	.....	.....	.....	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	.....	.....	.....140,543	.....	.....140,543	40,986	.....	.....	.....	.....	.....	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	06/28/2022	5,940	2,187,026	368.17.....	68,075	.....	.....	.....95,804	.....	.....95,804	27,729	.....	.....	.....	.....	.....	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	.....	.....	.....69,837	.....	.....69,837	19,698	.....	.....	.....	.....	.....	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	3,226.56.....	2,582,666	.....	.....	.....4,965,982	.....	.....4,965,982	2,383,316	.....	.....	.....	.....	.....	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	3,266.56.....	2,571,856	.....	.....	.....5,283,856	.....	.....5,283,856	2,712,000	.....	.....	.....	.....	.....	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	.....	.....	.....1,897,527	.....	.....1,897,527	614,334	.....	.....	.....	.....	.....	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	.....	.....	.....1,486,793	.....	.....1,486,793	509,898	.....	.....	.....	.....	.....	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	.....	.....	.....2,163,671	.....	.....2,163,671	753,015	.....	.....	.....	.....	.....	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.....

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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	07/09/2021	14,498	5,319,487	366.91.....		126,278		196,939		196,939	70,661						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		171,286	.....	.....171,286	61,527						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		157,742	.....	.....157,742	56,487						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		130,088	.....	.....130,088	46,507						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		57,448	.....	.....57,448	19,025						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		141,440	.....	.....141,440	50,028						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.....
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		267,817	.....	.....267,817	97,327						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		388,517	.....	.....388,517	141,159						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		155,528	.....	.....155,528	54,151						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		49,175	.....	.....49,175	16,680						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		92,167	.....	.....92,167	33,174						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	07/08/2021			402.19.....		(0)					0						03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic 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	.....	.....178,645	.....	.....178,645	64,193	.....	.....	.....	.....	.....	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	.....	.....275,125	.....	.....275,125	100,369	.....	.....	.....	.....	.....	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	.....	.....197,348	.....	.....197,348	69,939	.....	.....	.....	.....	.....	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	.....	.....180,922	.....	.....180,922	63,770	.....	.....	.....	.....	.....	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	.....	.....155,179	.....	.....155,179	55,059	.....	.....	.....	.....	.....	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	.....	.....157,783	.....	.....157,783	55,927	.....	.....	.....	.....	.....	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.....
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	.....	.....48,791	.....	.....48,791	16,913	.....	.....	.....	.....	.....	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	.....	.....139,006	.....	.....139,006	50,609	.....	.....	.....	.....	.....	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	.....	.....212,385	.....	.....212,385	69,709	.....	.....	.....	.....	.....	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	.....	.....27,418	.....	.....27,418	6,290	.....	.....	.....	.....	.....	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	.....	.....10,811	.....	.....10,811	2,436	.....	.....	.....	.....	.....	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	.....	.....59,400	.....	.....59,400	12,900	.....	.....	.....	.....	.....	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	.....	.....125,011	.....	.....125,011	27,748	.....	.....	.....	.....	.....	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		22,607		22,607	4,578						03.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/21/2020	07/15/2022	658	249,106	378.69.....	.....	.....5,302	.....	.....6,565	.....	.....6,565	1,263	.....	.....	.....	.....	.....	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	.....	.....158,123	.....	.....158,123	33,890	.....	.....	.....	.....	.....	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	.....	.....110,841	.....	.....110,841	23,496	.....	.....	.....	.....	.....	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	.....	.....72,913	.....	.....72,913	16,011	.....	.....	.....	.....	.....	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	.....	.....111,645	.....	.....111,645	24,863	.....	.....	.....	.....	.....	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	.....	.....7,994	.....	.....7,994	751	.....	.....	.....	.....	.....	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	.....	.....23,899	.....	.....23,899	3,144	.....	.....	.....	.....	.....	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	.....	.....15,218	.....	.....15,218	3,504	.....	.....	.....	.....	.....	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	.....	.....634,077	.....	.....634,077	69,801	.....	.....	.....	.....	.....	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	.....	.....153,645	.....	.....153,645	13,948	.....	.....	.....	.....	.....	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	.....	.....1,284,541	.....	.....1,284,541	139,396	.....	.....	.....	.....	.....	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	.....	.....1,061,058	.....	.....1,061,058	110,570	.....	.....	.....	.....	.....	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	07/12/2023	...33,034	...12,319,552	372.93.....	.....	.....464,135	.....	.....518,843	.....	.....518,843	54,708	.....	.....	.....	.....	.....	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	.....	.....828,319	.....	.....828,319	87,083	.....	.....	.....	.....	.....	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	.....	.....785,603	.....	.....785,603	82,688	.....	.....	.....	.....	.....	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	.....	.....36,245	.....	.....36,245	1,642	.....	.....	.....	.....	.....	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	.....	.....93,858	.....	.....93,858	8,748	.....	.....	.....	.....	.....	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	.....	.....1,577,006	.....	.....1,577,006	169,138	.....	.....	.....	.....	.....	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	.....	.....19,312	.....	.....19,312	4,562	.....	.....	.....	.....	.....	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	.....	.....638,000	.....	.....638,000	64,620	.....	.....	.....	.....	.....	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	.....	.....593,456	.....	.....593,456	59,907	.....	.....	.....	.....	.....	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		815,301		815,301	84,189						03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....7,338	.....	.....7,338	1,660	.....	.....	.....	.....	.....	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	.....	.....10,507	.....	.....10,507	2,432	.....	.....	.....	.....	.....	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	.....	.....36,366	.....	.....36,366	8,221	.....	.....	.....	.....	.....	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	.....	.....4,575	.....	.....4,575	934	.....	.....	.....	.....	.....	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	.....	.....210,421	.....	.....210,421	45,267	.....	.....	.....	.....	.....	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	.....	.....70,579	.....	.....70,579	15,471	.....	.....	.....	.....	.....	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	.....	.....10,768	.....	.....10,768	1,551	.....	.....	.....	.....	.....	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	.....	.....3,034	.....	.....3,034	350	.....	.....	.....	.....	.....	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	.....	.....38,794	.....	.....38,794	4,420	.....	.....	.....	.....	.....	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	.....	.....18,062	.....	.....18,062	1,349	.....	.....	.....	.....	.....	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	.....	.....72,313	.....	.....72,313	8,302	.....	.....	.....	.....	.....	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	.....	.....66,685	.....	.....66,685	6,957	.....	.....	.....	.....	.....	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	07/25/2022	6,099	2,266,736	371.66.....	.....	.....75,566	.....	.....85,658	.....	.....85,658	10,092	.....	.....	.....	.....	.....	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	.....	.....56,537	.....	.....56,537	6,039	.....	.....	.....	.....	.....	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	.....	.....155,343	.....	.....155,343	15,813	.....	.....	.....	.....	.....	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	.....	.....8,897	.....	.....8,897	606	.....	.....	.....	.....	.....	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	.....	.....64,208	.....	.....64,208	5,204	.....	.....	.....	.....	.....	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	.....	.....29,273	.....	.....29,273	4,172	.....	.....	.....	.....	.....	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	.....	.....57,015	.....	.....57,015	5,477	.....	.....	.....	.....	.....	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	.....	.....55,940	.....	.....55,940	5,259	.....	.....	.....	.....	.....	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	.....	.....43,483	.....	.....43,483	4,606	.....	.....	.....	.....	.....	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		82,140		82,140	7,546						03.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....6,311	.....	.....6,311	199	.....	.....	.....	.....	.....	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	.....	.....822,047	.....	.....822,047	5,278	.....	.....	.....	.....	.....	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	.....	.....264,393	.....	.....264,393	(2,784)	.....	.....	.....	.....	.....	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	.....	.....1,469,529	.....	.....1,469,529	7,479	.....	.....	.....	.....	.....	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	.....	.....637,261	.....	.....637,261	9,504	.....	.....	.....	.....	.....	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	.....	.....382,649	.....	.....382,649	2,064	.....	.....	.....	.....	.....	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	.....	.....5,429	.....	.....5,429	516	.....	.....	.....	.....	.....	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	.....	.....852,352	.....	.....852,352	(6,100)	.....	.....	.....	.....	.....	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	.....	.....891,589	.....	.....891,589	2,930	.....	.....	.....	.....	.....	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	.....	.....115,108	.....	.....115,108	(1,007)	.....	.....	.....	.....	.....	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	.....	.....134,950	.....	.....134,950	(5,451)	.....	.....	.....	.....	.....	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	.....	.....958,261	.....	.....958,261	(10,415)	.....	.....	.....	.....	.....	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	08/01/2023	33,359	12,509,254	374.99.....	.....	.....489,709	.....	.....489,521	.....	.....489,521	(188)	.....	.....	.....	.....	.....	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	.....	.....338,413	.....	.....338,413	(5,126)	.....	.....	.....	.....	.....	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	.....	.....722,803	.....	.....722,803	(7,320)	.....	.....	.....	.....	.....	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	.....	.....1,990	.....	.....1,990	144	.....	.....	.....	.....	.....	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	.....	.....2,779	.....	.....2,779	235	.....	.....	.....	.....	.....	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	.....	.....4,807	.....	.....4,807	419	.....	.....	.....	.....	.....	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	.....	.....9,309	.....	.....9,309	1,196	.....	.....	.....	.....	.....	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	.....	.....7,495	.....	.....7,495	771	.....	.....	.....	.....	.....	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	.....	.....7,998	.....	.....7,998	1,034	.....	.....	.....	.....	.....	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	.....	.....158,302	.....	.....158,302	32,037	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....268,476	.....	.....268,476	52,879	.....	.....	.....	.....	.....	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	.....	.....321,665	.....	.....321,665	62,183	.....	.....	.....	.....	.....	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	.....	.....277,341	.....	.....277,341	51,617	.....	.....	.....	.....	.....	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	.....	.....162,277	.....	.....162,277	30,088	.....	.....	.....	.....	.....	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	.....	.....75,042	.....	.....75,042	14,714	.....	.....	.....	.....	.....	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	.....	.....254,295	.....	.....254,295	52,668	.....	.....	.....	.....	.....	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	.....	.....	400.28.....	.....	.....(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	.....	.....192,004	.....	.....192,004	40,197	.....	.....	.....	.....	.....	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	.....	.....325,447	.....	.....325,447	66,614	.....	.....	.....	.....	.....	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	.....	.....242,784	.....	.....242,784	49,659	.....	.....	.....	.....	.....	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	.....	.....172,242	.....	.....172,242	35,416	.....	.....	.....	.....	.....	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		84,707		84,707	15,968						03.....

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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	07/28/2021	.....	.....	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	.....	.....167,360	.....	.....167,360	35,067	.....	.....	.....	.....	.....	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	.....	.....45,544	.....	.....45,544	7,810	.....	.....	.....	.....	.....	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	.....	.....170,465	.....	.....170,465	30,622	.....	.....	.....	.....	.....	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	.....	.....53,883	.....	.....53,883	10,598	.....	.....	.....	.....	.....	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	.....	.....127,972	.....	.....127,972	26,638	.....	.....	.....	.....	.....	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	.....	.....138,881	.....	.....138,881	70,185	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/11/2020	07/08/2022	6,739	1,801,355	267.32.....	.....	.....43,599	.....	.....87,343	.....	.....87,343	43,744	.....	.....	.....	.....	.....	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	.....	.....71,818	.....	.....71,818	36,239	.....	.....	.....	.....	.....	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	.....	.....85,001	.....	.....85,001	42,459	.....	.....	.....	.....	.....	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	.....	.....124,997	.....	.....124,997	62,008	.....	.....	.....	.....	.....	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	.....	.....97,173	.....	.....97,173	48,671	.....	.....	.....	.....	.....	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	.....	.....108,512	.....	.....108,512	54,320	.....	.....	.....	.....	.....	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	.....	.....113,674	.....	.....113,674	56,437	.....	.....	.....	.....	.....	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	.....	.....88,728	.....	.....88,728	44,313	.....	.....	.....	.....	.....	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	.....	.....181,953	.....	.....181,953	88,582	.....	.....	.....	.....	.....	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	.....	.....133,485	.....	.....133,485	66,445	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....129,252	.....	.....129,252	64,853	.....	.....	.....	.....	.....	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	.....	.....62,717	.....	.....62,717	31,283	.....	.....	.....	.....	.....	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	.....	.....54,039	.....	.....54,039	26,969	.....	.....	.....	.....	.....	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	.....	.....330,584	.....	.....330,584	165,404	.....	.....	.....	.....	.....	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	.....	.....52,262	.....	.....52,262	26,319	.....	.....	.....	.....	.....	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	.....	.....102,757	.....	.....102,757	38,569	.....	.....	.....	.....	.....	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	.....	.....29,138	.....	.....29,138	10,792	.....	.....	.....	.....	.....	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	.....	.....128,873	.....	.....128,873	63,895	.....	.....	.....	.....	.....	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	.....	.....74,883	.....	.....74,883	37,314	.....	.....	.....	.....	.....	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	.....	.....121,893	.....	.....121,893	60,312	.....	.....	.....	.....	.....	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	.....	.....79,381	.....	.....79,381	40,162	.....	.....	.....	.....	.....	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	.....	.....70,426	.....	.....70,426	35,712	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/11/2020	07/05/2022	10,748	2,860,254	266.11.....	.....	.....74,701	.....	.....148,650	.....	.....148,650	73,949	.....	.....	.....	.....	.....	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	.....	.....79,838	.....	.....79,838	39,975	.....	.....	.....	.....	.....	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	.....	.....5,802	.....	.....5,802	1,399	.....	.....	.....	.....	.....	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	.....	.....57,591	.....	.....57,591	12,481	.....	.....	.....	.....	.....	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	.....	.....36,727	.....	.....36,727	7,784	.....	.....	.....	.....	.....	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	.....	.....16,094	.....	.....16,094	3,174	.....	.....	.....	.....	.....	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	.....	.....122,237	.....	.....122,237	27,355	.....	.....	.....	.....	.....	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	.....	.....7,990	.....	.....7,990	663	.....	.....	.....	.....	.....	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	.....	.....10,533	.....	.....10,533	1,334	.....	.....	.....	.....	.....	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		609,727		609,727	53,113						03.....

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

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JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/14/2020	08/04/2023	25,698	9,799,833	381.35.....		274,966		294,958		294,958	19,992						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	.....	.....1,069,815	.....	.....1,069,815	99,639	.....	.....	.....	.....	.....	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	.....	.....334,845	.....	.....334,845	29,942	.....	.....	.....	.....	.....	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	.....	.....8,031	.....	.....8,031	1,676	.....	.....	.....	.....	.....	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	.....	.....475,243	.....	.....475,243	44,906	.....	.....	.....	.....	.....	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	.....	.....618,360	.....	.....618,360	59,780	.....	.....	.....	.....	.....	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	39,421	14,799,503	375.42.....	.....	.....514,447	.....	.....571,709	.....	.....571,709	57,262	.....	.....	.....	.....	.....	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	.....	.....106,561	.....	.....106,561	11,359	.....	.....	.....	.....	.....	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	.....	.....67,484	.....	.....67,484	5,450	.....	.....	.....	.....	.....	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	.....	.....6,662	.....	.....6,662	1,597	.....	.....	.....	.....	.....	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	.....	.....4,750	.....	.....4,750	1,018	.....	.....	.....	.....	.....	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	.....	.....15,485	.....	.....15,485	3,291	.....	.....	.....	.....	.....	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	.....	.....31,086	.....	.....31,086	5,567	.....	.....	.....	.....	.....	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	.....	.....67,906	.....	.....67,906	14,131	.....	.....	.....	.....	.....	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	.....	.....39,466	.....	.....39,466	8,517	.....	.....	.....	.....	.....	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	.....	.....91,650	.....	.....91,650	19,285	.....	.....	.....	.....	.....	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	.....	.....1,373,285	.....	.....1,373,285	380,188	.....	.....	.....	.....	.....	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	.....	.....910,365	.....	.....910,365	273,172	.....	.....	.....	.....	.....	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	.....	.....2,082,992	.....	.....2,082,992	637,379	.....	.....	.....	.....	.....	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.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
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	3,372.85.....		3,424,598	5,513,419		5,513,419	2,088,821						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	577,172		577,172	230,353						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	3,372.85.....		3,220,037	5,404,908		5,404,908	2,184,872						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	366,366		366,366	142,074						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	364,812		364,812	145,088						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	676,221		676,221	277,515						03.....	
JP Morgan Mozaic II USD Index Call Options	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/20/2020	08/13/2021	16,801	6,192,860	368.6.....		162,130	221,015		221,015	58,885						03.....	
JP Morgan Mozaic II USD Index Call Options	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/20/2020	08/15/2022	1,392	512,951	368.6.....		18,509	22,520		22,520	4,011						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	243,787		243,787	76,549						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	198,743		198,743	62,253						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	108,704		108,704	32,403						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	63,535		63,535	17,452						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	232,983		232,983	70,860						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	284,838		284,838	87,684						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	217,135		217,135	67,435						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.....	

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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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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		185,553		185,553	54,787						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.....
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		43,789		43,789	12,462						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		232,189		232,189	72,596						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		251,711		251,711	79,142						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		300,445		300,445	94,120						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		190,020		190,020	58,529						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		299,058		299,058	92,212						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		260,600		260,600	80,334						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		250,236		250,236	76,657						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		148,436		148,436	45,280						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		279,572		279,572	87,522						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.....

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JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020	08/06/2021	16,497	6,116,650	370.78.....		127,025		184,857		184,857	57,832						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.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020	06/29/2021	17,728	4,618,957	260.54.....		109,916		245,350	.....	.....245,350	135,434						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020	06/29/2021	.....		278.84.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020	07/16/2021	8,247	2,147,304	260.38.....		50,553		105,623	.....	.....105,623	55,070						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020	07/16/2021	.....		276.68.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020	07/19/2021	11,409	2,968,811	260.21.....		71,080		147,288	.....	.....147,288	76,208						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020	07/19/2021	.....		276.61.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020	07/21/2021	9,359	2,439,369	260.64.....		57,559		122,713	.....	.....122,713	65,154						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020	07/21/2021	.....		277.86.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020	07/23/2021	9,205	2,402,863	261.04.....		54,217		114,987	.....	.....114,987	60,770						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020	07/23/2021	.....		277.4.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020	07/27/2021	12,427	3,250,007	261.53.....		72,822		159,883	.....	.....159,883	87,061						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020	07/27/2021	.....		279.28.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020	07/29/2021	9,321	2,443,341	262.14.....		51,637		113,630	.....	.....113,630	61,993						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020	07/29/2021	.....		279.07.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020	07/30/2021	14,868	3,909,116	262.92.....		76,868		171,324	.....	.....171,324	94,456						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020	07/30/2021	.....		279.21.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020	08/02/2021	9,090	2,391,993	263.16.....		45,811		101,143	.....	.....101,143	55,332						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020	08/02/2021	.....		278.85.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020	08/04/2021	11,741	3,089,789	263.17.....		59,056		129,765	.....	.....129,765	70,709						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020	08/04/2021			278.73.....		(0)					0						03.....

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....110,510	.....	.....110,510	60,058	.....	.....	.....	.....	.....	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	.....	.....	.....198,631	.....	.....198,631	107,701	.....	.....	.....	.....	.....	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	.....	.....	.....113,806	.....	.....113,806	60,571	.....	.....	.....	.....	.....	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	.....	.....	.....159,027	.....	.....159,027	80,843	.....	.....	.....	.....	.....	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	.....	.....	.....148,495	.....	.....148,495	77,163	.....	.....	.....	.....	.....	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	.....	.....	.....159,477	.....	.....159,477	84,682	.....	.....	.....	.....	.....	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	.....	.....	.....176,971	.....	.....176,971	91,830	.....	.....	.....	.....	.....	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	.....	.....	.....99,445	.....	.....99,445	49,633	.....	.....	.....	.....	.....	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	.....	.....	.....155,411	.....	.....155,411	78,336	.....	.....	.....	.....	.....	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	.....	.....	.....107,669	.....	.....107,669	54,593	.....	.....	.....	.....	.....	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	.....	.....	.....168,829	.....	.....168,829	88,303	.....	.....	.....	.....	.....	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 December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
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	.....	.....268,051	.....	.....268,051	140,038	.....	.....	.....	.....	.....	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	.....	.....142,749	.....	.....142,749	73,209	.....	.....	.....	.....	.....	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	.....	.....109,110	.....	.....109,110	54,154	.....	.....	.....	.....	.....	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.....	
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	.....	.....142,748	.....	.....142,748	3,238	.....	.....	.....	.....	.....	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	.....	.....114,607	.....	.....114,607	5,408	.....	.....	.....	.....	.....	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	.....	.....99,580	.....	.....99,580	(10,124)	.....	.....	.....	.....	.....	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	.....	.....166,209	.....	.....166,209	(10,103)	.....	.....	.....	.....	.....	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	.....	.....236,673	.....	.....236,673	(9,728)	.....	.....	.....	.....	.....	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	.....	.....112,494	.....	.....112,494	3,230	.....	.....	.....	.....	.....	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	.....	.....131,168	.....	.....131,168	(9,684)	.....	.....	.....	.....	.....	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	.....	.....54,669	.....	.....54,669	(545)	.....	.....	.....	.....	.....	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	.....	.....166,977	.....	.....166,977	(10,319)	.....	.....	.....	.....	.....	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	.....	.....161,454	.....	.....161,454	(5,983)	.....	.....	.....	.....	.....	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	.....	.....163,485	.....	.....163,485	(6,807)	.....	.....	.....	.....	.....	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	.....	.....264,462	.....	.....264,462	(13,672)	.....	.....	.....	.....	.....	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	.....	.....446,763	.....	.....446,763	(20,053)	.....	.....	.....	.....	.....	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	.....	.....246,402	.....	.....246,402	(9,487)	.....	.....	.....	.....	.....	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	.....	.....364,691	.....	.....364,691	(21,254)	.....	.....	.....	.....	.....	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		185,376		185,376	(6,000)						03.....	

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: 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	.....	.....	.....98,592	.....	.....98,592	2,734	.....	.....	.....	.....	.....	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	.....	.....	.....256,906	.....	.....256,906	(11,617)	.....	.....	.....	.....	.....	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	.....	.....	.....173,825	.....	.....173,825	(6,205)	.....	.....	.....	.....	.....	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	.....	.....	.....240,535	.....	.....240,535	(9,406)	.....	.....	.....	.....	.....	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	.....	.....	.....286,728	.....	.....286,728	(18,024)	.....	.....	.....	.....	.....	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	.....	.....	.....213,846	.....	.....213,846	(11,513)	.....	.....	.....	.....	.....	03.....
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	.....	.....	.....228,518	.....	.....228,518	(12,908)	.....	.....	.....	.....	.....	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	.....	.....	.....170,961	.....	.....170,961	(8,962)	.....	.....	.....	.....	.....	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	.....	.....	.....117,191	.....	.....117,191	2,722	.....	.....	.....	.....	.....	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	.....	.....	.....119,093	.....	.....119,093	3,724	.....	.....	.....	.....	.....	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	.....	.....	.....19,572	.....	.....19,572	3,610	.....	.....	.....	.....	.....	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	.....	.....	.....49,606	.....	.....49,606	7,674	.....	.....	.....	.....	.....	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	.....	.....	.....46,569	.....	.....46,569	8,162	.....	.....	.....	.....	.....	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	.....	.....	.....122,096	.....	.....122,096	20,033	.....	.....	.....	.....	.....	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	.....	.....	.....32,203	.....	.....32,203	4,904	.....	.....	.....	.....	.....	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	.....	.....	.....36,389	.....	.....36,389	5,550	.....	.....	.....	.....	.....	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	.....	.....	.....77,084	.....	.....77,084	13,528	.....	.....	.....	.....	.....	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	.....	.....	.....1,273,883	.....	.....1,273,883	79,143	.....	.....	.....	.....	.....	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	.....	.....	.....477,994	.....	.....477,994	30,627	.....	.....	.....	.....	.....	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	.....	.....	.....399,499	.....	.....399,499	24,175	.....	.....	.....	.....	.....	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	.....	.....	.....590,527	.....	.....590,527	29,746	.....	.....	.....	.....	.....	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			14,639		14,639	1,960						03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	550,074	579,074	579,074	579,074	579,074	29,000	.....	.....	.....	.....	.....	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	193,670	200,541	200,541	200,541	200,541	6,871	.....	.....	.....	.....	.....	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	1,126,679	1,186,347	1,186,347	1,186,347	1,186,347	59,668	.....	.....	.....	.....	.....	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	298,364	313,132	313,132	313,132	313,132	14,768	.....	.....	.....	.....	.....	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	08/23/2023	19,493	7,323,948	375.72.....	265,886	265,886	281,005	281,005	281,005	281,005	15,119	.....	.....	.....	.....	.....	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	668,534	704,085	704,085	704,085	704,085	35,551	.....	.....	.....	.....	.....	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	56,018	21,067,855	376.09.....	756,245	756,245	797,146	797,146	797,146	797,146	40,901	.....	.....	.....	.....	.....	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	08/25/2023	30,436	11,516,241	378.38.....	381,967	381,967	397,065	397,065	397,065	397,065	15,098	.....	.....	.....	.....	.....	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	16,930	20,677	20,677	20,677	20,677	3,747	.....	.....	.....	.....	.....	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	81,778	98,848	98,848	98,848	98,848	17,070	.....	.....	.....	.....	.....	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	52,106	62,943	62,943	62,943	62,943	10,837	.....	.....	.....	.....	.....	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	58,620	70,535	70,535	70,535	70,535	11,915	.....	.....	.....	.....	.....	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	26,455	31,791	31,791	31,791	31,791	5,336	.....	.....	.....	.....	.....	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	27,594	32,519	32,519	32,519	32,519	4,925	.....	.....	.....	.....	.....	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	136,659	165,074	165,074	165,074	165,074	28,415	.....	.....	.....	.....	.....	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	164,838	228,439	228,439	228,439	228,439	63,601	.....	.....	.....	.....	.....	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)	.....	.....	.....	.....	.....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	151,825	210,828	210,828	210,828	210,828	59,003	.....	.....	.....	.....	.....	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)	.....	.....	.....	.....	.....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	206,063	285,497	285,497	285,497	285,497	79,434	.....	.....	.....	.....	.....	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)	.....	.....	.....	.....	.....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	145,332	200,577	200,577	200,577	200,577	55,245	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....38,603	.....	.....38,603	9,422	.....	.....	.....	.....	.....	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	.....	.....54,751	.....	.....54,751	13,322	.....	.....	.....	.....	.....	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	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	.....	.....103,307	.....	.....103,307	25,566	.....	.....	.....	.....	.....	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	.....	.....	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.	09/03/2020	08/26/2021	21,700	8,007,804	369.02.....	.....	.....192,915	.....	.....268,126	.....	.....268,126	75,211	.....	.....	.....	.....	.....	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	08/26/2021	.....	.....	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	7H6GLXDRUGQFU57RNE97.	09/03/2020	08/27/2021	28,920	10,666,519	368.83.....	.....	.....262,593	.....	.....365,494	.....	.....365,494	102,901	.....	.....	.....	.....	.....	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	.....	.....	403.44.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	09/08/2020	06/15/2021	5,332	16,351,303	3,066.59.....	.....	.....1,048,145	.....	.....1,323,502	.....	.....1,323,502	275,357	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	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.....	R0MUWSFPU8MPRO8K5P83	09/08/2020	06/15/2021	11,663	35,765,149	3,066.59.....	.....	.....2,400,855	.....	.....3,040,038	.....	.....3,040,038	639,183	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	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.....	R0MUWSFPU8MPRO8K5P83	09/08/2020	06/15/2021	13,050	40,020,257	3,066.59.....	.....	.....2,064,640	.....	.....2,581,408	.....	.....2,581,408	516,769	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	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.....	R0MUWSFPU8MPRO8K5P83	09/08/2020	05/14/2021	4,392	12,578,545	2,863.7.....	.....	.....899,226	.....	.....1,093,256	.....	.....1,093,256	194,030	.....	.....	.....	.....	.....	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	.....	.....3,699,202	.....	.....3,699,202	661,034	.....	.....	.....	.....	.....	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		1,732,245		1,732,245	299,548						03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....1,881,770	.....	....1,881,770	801,723	.....	.....	.....	.....	.....	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	.....	.....1,040,069	.....	....1,040,069	164,384	.....	.....	.....	.....	.....	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	.....	.....2,508,124	.....	....2,508,124	400,340	.....	.....	.....	.....	.....	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	.....	.....1,720,668	.....	....1,720,668	262,844	.....	.....	.....	.....	.....	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	.....	.....4,009,031	.....	....4,009,031	1,735,228	.....	.....	.....	.....	.....	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	.....	.....1,586,403	.....	....1,586,403	632,934	.....	.....	.....	.....	.....	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	.....	.....917,786	.....	....917,786	401,137	.....	.....	.....	.....	.....	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	.....	.....2,528,357	.....	....2,528,357	1,120,090	.....	.....	.....	.....	.....	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	.....	.....	3,718.18.....	.....	.....(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	.....	.....1,788,156	.....	....1,788,156	736,741	.....	.....	.....	.....	.....	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	.....	.....1,064,210	.....	....1,064,210	162,912	.....	.....	.....	.....	.....	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	.....	.....4,086,010	.....	....4,086,010	631,890	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....1,881,726	.....	.....1,881,726	277,358	.....	.....	.....	.....	.....	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	.....	.....32,878	.....	.....32,878	6,581	.....	.....	.....	.....	.....	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	.....	.....75,414	.....	.....75,414	14,688	.....	.....	.....	.....	.....	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	.....	.....36,306	.....	.....36,306	6,970	.....	.....	.....	.....	.....	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	.....	.....55,973	.....	.....55,973	10,658	.....	.....	.....	.....	.....	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	.....	.....1,131,531	.....	.....1,131,531	76,899	.....	.....	.....	.....	.....	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	.....	.....440,448	.....	.....440,448	29,020	.....	.....	.....	.....	.....	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	.....	.....393,111	.....	.....393,111	31,065	.....	.....	.....	.....	.....	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	.....	.....544,077	.....	.....544,077	39,116	.....	.....	.....	.....	.....	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	.....	.....871,097	.....	.....871,097	55,473	.....	.....	.....	.....	.....	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	.....	.....856,988	.....	.....856,988	64,199	.....	.....	.....	.....	.....	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	.....	.....614,484	.....	.....614,484	43,733	.....	.....	.....	.....	.....	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	.....	.....16,105	.....	.....16,105	3,215	.....	.....	.....	.....	.....	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	.....	.....591,324	.....	.....591,324	44,337	.....	.....	.....	.....	.....	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	09/08/2023	69,073	26,017,546	376.67.....	.....	.....900,015	.....	.....967,754	.....	.....967,754	67,739	.....	.....	.....	.....	.....	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	08/26/2022	2,868	1,084,652	378.22.....	.....	.....24,692	.....	.....30,292	.....	.....30,292	5,600	.....	.....	.....	.....	.....	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	08/29/2022	6,385	2,398,270	375.6.....	.....	.....61,745	.....	.....76,558	.....	.....76,558	14,813	.....	.....	.....	.....	.....	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	08/30/2022	1,199	446,188	372.04.....	.....	.....13,468	.....	.....16,890	.....	.....16,890	3,422	.....	.....	.....	.....	.....	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	08/31/2022	10,660	4,018,475	376.98.....	.....	.....97,323	.....	.....119,952	.....	.....119,952	22,629	.....	.....	.....	.....	.....	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	09/02/2022	2,430	927,739	381.77.....		17,958		21,620		21,620	3,662						03.....

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SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/11/2020	09/02/2022	7,964	2,964,042	372.16.....	.....	.....89,202	.....	.....111,755	.....	.....111,755	22,553	.....	.....	.....	.....	.....	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	09/02/2022	2,456	920,094	374.66.....	.....	.....24,804	.....	.....30,825	.....	.....30,825	6,021	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868...	09/16/2020	09/15/2021	#####	78,137,976	3,401.2.....	.....	.....3,453,699	.....	.....5,642,938	.....	.....5,642,938	2,189,239	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868...	09/16/2020	09/15/2021	4,062,642	4,062,642	3,401.2.....	.....	.....203,132	.....	.....338,809	.....	.....338,809	135,677	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868...	09/16/2020	09/15/2021	#####	59,853,769	3,401.2.....	.....	.....3,070,498	.....	.....5,139,589	.....	.....5,139,589	2,069,090	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868...	09/16/2020	09/15/2021	4,263,763	4,263,763	3,401.2.....	.....	.....198,265	.....	.....326,780	.....	.....326,780	128,515	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868...	09/16/2020	09/15/2021	2,184,552	2,184,552	3,401.2.....	.....	.....107,698	.....	.....179,372	.....	.....179,372	71,674	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868...	09/16/2020	09/15/2021	7,054,324	7,054,324	3,401.2.....	.....	.....466,291	.....	.....773,450	.....	.....773,450	307,159	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	09/17/2020	09/15/2021	3,925	13,350,866	3,401.2.....	.....	.....584,130	.....	.....898,571	.....	.....898,571	314,441	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	09/17/2020	09/15/2021	.....	.....	3,724.31.....	.....	.....(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	8,037	27,334,526	3,401.2.....	.....	.....1,241,434	.....	.....1,925,874	.....	.....1,925,874	684,440	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	09/17/2020	09/15/2021	.....	.....	3,741.32.....	.....	.....(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	11,044	37,561,424	3,401.2.....	.....	.....1,367,747	.....	.....2,037,099	.....	.....2,037,099	669,352	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	09/17/2020	09/15/2021	.....	.....	3,656.29.....	.....	.....(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	597	2,030,040	3,401.2.....	.....	.....79,764	.....	.....120,218	.....	.....120,218	40,453	.....	.....	.....	.....	.....	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	.....	.....189,088	.....	.....189,088	73,325	.....	.....	.....	.....	.....	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	.....	.....167,410	.....	.....167,410	58,131	.....	.....	.....	.....	.....	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: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/17/2020	09/15/2021	12,580	4,664,128	370.75.....	.....	.....106,429	.....	.....149,559	.....	.....149,559	43,130	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/17/2020	09/15/2022	502	186,272	370.75.....	.....	.....6,074	.....	.....7,539	.....	.....7,539	1,465	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....14,164	.....	.....14,164	2,878	.....	.....	.....	.....	.....	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	09/13/2023	32,884	12,356,439	375.76.....	.....	.....441,959	.....	.....477,595	.....	.....477,595	35,636	.....	.....	.....	.....	.....	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	.....	.....674,150	.....	.....674,150	42,480	.....	.....	.....	.....	.....	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	.....	.....518,863	.....	.....518,863	36,769	.....	.....	.....	.....	.....	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	.....	.....120,533	.....	.....120,533	5,265	.....	.....	.....	.....	.....	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	.....	.....95,514	.....	.....95,514	19,174	.....	.....	.....	.....	.....	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	.....	.....47,730	.....	.....47,730	9,316	.....	.....	.....	.....	.....	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	.....	.....72,302	.....	.....72,302	14,340	.....	.....	.....	.....	.....	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	.....	.....60,098	.....	.....60,098	11,065	.....	.....	.....	.....	.....	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	.....	.....33,513	.....	.....33,513	5,710	.....	.....	.....	.....	.....	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	.....	.....89,335	.....	.....89,335	16,973	.....	.....	.....	.....	.....	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	.....	.....1,023,842	.....	.....1,023,842	70,565	.....	.....	.....	.....	.....	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	.....	.....554,478	.....	.....554,478	41,174	.....	.....	.....	.....	.....	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	.....	.....182,232	.....	.....182,232	53,950	.....	.....	.....	.....	.....	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	.....	.....332,178	.....	.....332,178	98,743	.....	.....	.....	.....	.....	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	.....	.....	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	.....	.....232,660	.....	.....232,660	65,149	.....	.....	.....	.....	.....	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	.....	.....58,499	.....	.....58,499	14,858	.....	.....	.....	.....	.....	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	.....	.....262,906	.....	.....262,906	75,386	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....381,070	.....	.....381,070	110,126	.....	.....	.....	.....	.....	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	.....	.....168,316	.....	.....168,316	50,459	.....	.....	.....	.....	.....	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	.....	.....100,908	.....	.....100,908	30,398	.....	.....	.....	.....	.....	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	.....	.....96,286	.....	.....96,286	24,367	.....	.....	.....	.....	.....	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	.....	.....300,095	.....	.....300,095	86,545	.....	.....	.....	.....	.....	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	.....	.....307,751	.....	.....307,751	91,674	.....	.....	.....	.....	.....	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	.....	.....292,247	.....	.....292,247	85,627	.....	.....	.....	.....	.....	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	.....	.....227,671	.....	.....227,671	66,879	.....	.....	.....	.....	.....	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	.....	.....	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	.....	.....256,352	.....	.....256,352	75,290	.....	.....	.....	.....	.....	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	.....	.....121,953	.....	.....121,953	36,739	.....	.....	.....	.....	.....	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 II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/28/2020	09/21/2021	14,843	5,458,636	367.76.....		124,235		185,132		185,132	60,897						03.....

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SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/28/2020	09/21/2021	.....	.....	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	7H6GLXDRUGQFU57RNE97.	09/28/2020	09/22/2021	5,356	1,974,750	368.7.....	.....	.....38,135	.....	.....54,140	.....	.....54,140	16,005	.....	.....	.....	.....	.....	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	09/22/2021	.....	.....	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	7H6GLXDRUGQFU57RNE97.	09/28/2020	09/23/2021	21,921	8,037,824	366.67.....	.....	.....198,167	.....	.....296,229	.....	.....296,229	98,062	.....	.....	.....	.....	.....	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	09/23/2021	.....	.....	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	7H6GLXDRUGQFU57RNE97.	09/28/2020	09/24/2021	...56,052	20,558,588	366.78.....	.....	.....513,432	.....	.....773,459	.....	.....773,459	260,027	.....	.....	.....	.....	.....	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	09/24/2021	.....	.....	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	7H6GLXDRUGQFU57RNE97.	09/28/2020	09/24/2021	20,716	7,604,725	367.09.....	.....	.....184,167	.....	.....275,879	.....	.....275,879	91,712	.....	.....	.....	.....	.....	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	09/24/2021	.....	.....	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	7H6GLXDRUGQFU57RNE97.	09/28/2020	09/27/2021	21,697	7,963,851	367.05.....	.....	.....197,659	.....	.....298,231	.....	.....298,231	100,572	.....	.....	.....	.....	.....	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	09/27/2021	.....	.....	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	.....	.....296,394	.....	.....296,394	101,068	.....	.....	.....	.....	.....	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	.....	.....174,426	.....	.....174,426	60,325	.....	.....	.....	.....	.....	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	.....	.....235,127	.....	.....235,127	81,137	.....	.....	.....	.....	.....	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.....
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	.....	.....57,701	.....	.....57,701	30,598	.....	.....	.....	.....	.....	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	.....	.....70,224	.....	.....70,224	38,031	.....	.....	.....	.....	.....	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		66,611		66,611	36,552						03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....82,522	.....	.....82,522	44,290	.....	.....	.....	.....	.....	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	.....	.....74,659	.....	.....74,659	38,911	.....	.....	.....	.....	.....	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	.....	.....76,019	.....	.....76,019	37,233	.....	.....	.....	.....	.....	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	.....	.....69,239	.....	.....69,239	38,299	.....	.....	.....	.....	.....	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	.....	.....64,517	.....	.....64,517	35,358	.....	.....	.....	.....	.....	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	.....	.....62,102	.....	.....62,102	34,278	.....	.....	.....	.....	.....	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	.....	.....	278.06.....	.....	.....(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	08/31/2021	8,035	2,115,953	263.34.....	.....	.....37,363	.....	.....82,816	.....	.....82,816	45,453	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/28/2020	08/31/2021	.....	.....	277.79.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/28/2020	09/02/2021	5,123	1,350,398	263.59.....	.....	.....23,413	.....	.....52,166	.....	.....52,166	28,753	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/28/2020	09/02/2021	.....	.....	278.02.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/28/2020	09/03/2021	6,721	1,765,345	262.67.....	.....	.....33,604	.....	.....73,830	.....	.....73,830	40,226	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/28/2020	09/03/2021	.....	.....	277.98.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/28/2020	09/03/2021	6,938	1,820,840	262.46.....	.....	.....35,174	.....	.....76,669	.....	.....76,669	41,495	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/28/2020	09/03/2021	.....	.....	277.72.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/28/2020	09/08/2021	6,631	1,741,488	262.62.....	.....	.....33,355	.....	.....72,168	.....	.....72,168	38,813	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to 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.	09/28/2020	09/08/2021	.....	.....	277.73.....	.....	.....(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	.....	.....129,667	.....	.....129,667	21,235	.....	.....	.....	.....	.....	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	.....	.....191,167	.....	.....191,167	8,329	.....	.....	.....	.....	.....	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	.....	.....144,275	.....	.....144,275	3,576	.....	.....	.....	.....	.....	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	.....	.....110,909	.....	.....110,909	16,968	.....	.....	.....	.....	.....	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	.....	.....202,932	.....	.....202,932	14,237	.....	.....	.....	.....	.....	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	.....	.....87,203	.....	.....87,203	13,611	.....	.....	.....	.....	.....	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	.....	.....348,703	.....	.....348,703	21,697	.....	.....	.....	.....	.....	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	.....	.....171,418	.....	.....171,418	6,570	.....	.....	.....	.....	.....	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	.....	.....203,055	.....	.....203,055	13,774	.....	.....	.....	.....	.....	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	.....	.....196,910	.....	.....196,910	11,749	.....	.....	.....	.....	.....	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	.....	.....269,266	.....	.....269,266	10,693	.....	.....	.....	.....	.....	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	.....	.....417,412	.....	.....417,412	23,340	.....	.....	.....	.....	.....	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	.....	.....163,124	.....	.....163,124	7,855	.....	.....	.....	.....	.....	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	.....	.....111,197	.....	.....111,197	1,536	.....	.....	.....	.....	.....	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	.....	.....184,744	.....	.....184,744	10,834	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/29/2020	08/04/2023	9,918	3,125,108	315.1.....	.....	.....90,996	.....	.....93,786	.....	.....93,786	2,790	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/29/2020	07/27/2023	15,745	4,911,460	311.93.....	.....	.....164,484	.....	.....172,595	.....	.....172,595	8,111	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/29/2020	07/28/2022	10,562	3,259,368	308.6.....	.....	.....94,461	.....	.....112,727	.....	.....112,727	18,265	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/29/2020	07/18/2023	11,209	3,464,042	309.04.....	.....	.....131,194	.....	.....139,723	.....	.....139,723	8,529	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/29/2020	08/03/2023	11,042	3,435,686	311.14.....	.....	.....119,832	.....	.....125,977	.....	.....125,977	6,145	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/29/2020	08/12/2022	8,546	2,640,795	309.02.....		75,925		89,928		89,928	14,003						03.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	09/29/2020	07/20/2022	11,138	3,431,661	308.1.....	.....	.....101,420	.....	.....121,633	.....	.....121,633	20,213	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/02/2020	08/26/2022	6,127	2,308,247	376.76.....	.....	.....51,096	.....	.....69,421	.....	.....69,421	18,325	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/02/2020	09/23/2022	10,497	3,863,563	368.08.....	.....	.....129,422	.....	.....176,391	.....	.....176,391	46,969	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/02/2020	09/26/2022	1,823	674,194	369.92.....	.....	.....20,923	.....	.....28,458	.....	.....28,458	7,535	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/02/2020	09/27/2022	7,208	2,676,171	371.28.....	.....	.....78,351	.....	.....106,391	.....	.....106,391	28,040	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/02/2020	09/28/2022	5,307	1,981,660	373.4.....	.....	.....52,858	.....	.....71,550	.....	.....71,550	18,692	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/02/2020	09/29/2022	4,191	1,559,656	372.16.....	.....	.....44,004	.....	.....59,646	.....	.....59,646	15,642	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/02/2020	09/30/2022	1,448	539,479	372.45.....	.....	.....15,035	.....	.....20,371	.....	.....20,371	5,336	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/02/2020	09/30/2022	7,894	2,925,426	370.59.....	.....	.....88,491	.....	.....120,109	.....	.....120,109	31,618	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/02/2020	09/06/2023	1,301	489,054	375.99.....	.....	.....16,168	.....	.....18,675	.....	.....18,675	2,507	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/02/2020	09/08/2023	911	337,685	370.63.....	.....	.....13,439	.....	.....15,862	.....	.....15,862	2,423	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/02/2020	09/18/2023	69,109	26,043,836	376.85.....	.....	.....841,060	.....	.....966,042	.....	.....966,042	124,982	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/02/2020	09/08/2022	697	260,527	373.59.....	.....	.....6,771	.....	.....9,218	.....	.....9,218	2,447	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/02/2020	09/19/2023	33,688	12,679,243	376.37.....	.....	.....416,724	.....	.....479,596	.....	.....479,596	62,872	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/02/2020	09/20/2023	34,234	12,870,656	375.96.....	.....	.....429,296	.....	.....495,016	.....	.....495,016	65,720	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/02/2020	09/21/2023	58,741	22,030,925	375.05.....	.....	.....758,938	.....	.....878,511	.....	.....878,511	119,573	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/02/2020	09/22/2023	50,466	18,913,550	374.78.....	.....	.....658,073	.....	.....762,490	.....	.....762,490	104,417	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/02/2020	09/22/2023	25,004	9,454,099	378.1.....	.....	.....292,800	.....	.....334,089	.....	.....334,089	41,289	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/02/2020	09/25/2023	67,439	25,239,046	374.25.....	.....	.....896,264	.....	.....1,039,865	.....	.....1,039,865	143,601	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/02/2020	09/26/2023	32,265	12,038,109	373.1.....	.....	.....444,613	.....	.....518,536	.....	.....518,536	73,923	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/02/2020	09/27/2023	26,030	9,713,224	373.16.....	.....	.....358,428	.....	.....417,593	.....	.....417,593	59,165	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/02/2020	09/28/2023	47,072	17,686,713	375.74.....	.....	.....597,340	.....	.....688,454	.....	.....688,454	91,114	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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.	10/02/2020	09/29/2023	71,529	26,967,145	377.01.....	871,938	.....	.....	.....998,716	.....	.....998,716	126,778	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/02/2020	09/15/2022	633	237,265	374.59.....	5,929	.....	.....	.....8,039	.....	.....8,039	2,110	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/02/2020	09/29/2023	14,771	5,523,374	373.94.....	198,667	.....	.....	.....230,653	.....	.....230,653	31,986	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/02/2020	09/16/2022	4,954	1,852,954	374.01.....	47,611	.....	.....	.....64,575	.....	.....64,575	16,964	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/02/2020	09/19/2022	4,213	1,583,358	375.84.....	37,494	.....	.....	.....50,641	.....	.....50,641	13,147	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/02/2020	09/20/2022	4,123	1,542,594	374.12.....	39,542	.....	.....	.....53,606	.....	.....53,606	14,064	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/02/2020	09/21/2022	3,951	1,473,113	372.89.....	39,979	.....	.....	.....54,251	.....	.....54,251	14,272	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/02/2020	09/22/2022	2,440	916,552	375.61.....	21,986	.....	.....	.....29,699	.....	.....29,699	7,713	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/02/2020	09/23/2022	6,218	2,337,829	376.....	55,150	.....	.....	.....74,385	.....	.....74,385	19,235	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/08/2020	10/05/2021	10,273	3,784,966	368.43.....	88,761	.....	.....	.....121,878	.....	.....121,878	33,117	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/08/2020	10/05/2021	.....	.....	393.9.....	(0)	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/08/2020	10/06/2021	8,786	3,241,027	368.89.....	66,246	.....	.....	.....87,067	.....	.....87,067	20,821	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/08/2020	10/06/2021	.....	.....	387.56.....	(0)	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/08/2020	10/07/2021	14,822	5,473,216	369.26.....	125,247	.....	.....	.....173,237	.....	.....173,237	47,990	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/08/2020	10/07/2021	.....	.....	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.	10/08/2020	09/29/2021	7,452	2,751,187	369.21.....	57,377	.....	.....	.....77,146	.....	.....77,146	19,769	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/08/2020	09/29/2021	.....	.....	389.87.....	(0)	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/08/2020	09/30/2021	28,598	10,534,234	368.36.....	259,667	.....	.....	.....364,868	.....	.....364,868	105,201	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/08/2020	09/30/2021	.....	.....	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.	10/08/2020	10/01/2021	26,788	9,856,486	367.95.....	249,928	.....	.....	.....351,261	.....	.....351,261	101,333	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/08/2020	10/01/2021	.....	.....	399.69.....	(0)	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/08/2020	10/01/2021	25,130	9,235,722	367.52.....	236,221			330,143		330,143	93,922						03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/08/2020	10/01/2021	.....	.....	397.34.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/08/2020	10/01/2021	26,138	9,611,822	367.73.....	.....	.....242,824	.....	.....339,581	.....	.....339,581	96,757	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/08/2020	10/01/2021	.....	.....	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.	10/08/2020	10/04/2021	19,904	7,320,868	367.8.....	.....	.....186,107	.....	.....260,379	.....	.....260,379	74,272	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/08/2020	10/04/2021	.....	.....	398.45.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/08/2020	09/21/2021	270	99,387	368.32.....	.....	.....2,140	.....	.....2,879	.....	.....2,879	739	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/08/2020	09/21/2021	.....	.....	388.58.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/08/2020	09/24/2021	666	244,533	367.04.....	.....	.....5,370	.....	.....7,072	.....	.....7,072	1,702	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/08/2020	09/24/2021	.....	.....	385.39.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/08/2020	09/28/2021	17,891	6,592,264	368.47.....	.....	.....153,504	.....	.....212,126	.....	.....212,126	58,622	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/08/2020	09/28/2021	.....	.....	394.04.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/16/2020	09/13/2022	544	205,260	377.42.....	.....	.....5,058	.....	.....6,049	.....	.....6,049	991	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/16/2020	10/07/2022	18,526	6,926,578	373.89.....	.....	.....203,968	.....	.....245,695	.....	.....245,695	41,727	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/16/2020	10/11/2022	3,231	1,211,132	374.8.....	.....	.....34,382	.....	.....41,266	.....	.....41,266	6,884	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/16/2020	10/12/2022	974	371,013	380.8.....	.....	.....8,028	.....	.....9,414	.....	.....9,414	1,386	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/16/2020	10/13/2022	1,368	522,580	381.93.....	.....	.....10,741	.....	.....12,515	.....	.....12,515	1,774	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/16/2020	10/14/2022	893	338,655	379.28.....	.....	.....7,884	.....	.....9,298	.....	.....9,298	1,414	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/16/2020	10/14/2022	11,161	4,191,029	375.52.....	.....	.....115,624	.....	.....138,268	.....	.....138,268	22,644	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/16/2020	09/29/2023	700	261,852	373.93.....	.....	.....10,287	.....	.....10,939	.....	.....10,939	652	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/16/2020	10/02/2023	72,472	27,190,897	375.19.....	.....	.....1,025,484	.....	.....1,083,190	.....	.....1,083,190	57,706	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/16/2020	10/03/2023	26,636	9,975,531	374.52.....	.....	.....384,883	.....	.....408,009	.....	.....408,009	23,126	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/16/2020	10/04/2023	25,024	9,344,305	373.42.....		374,353		398,810		398,810	24,457						03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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.	10/16/2020	09/23/2022	823	304,255	369.83.....	.....	.....10,547	.....	.....12,876	.....	.....12,876	2,329	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/16/2020	10/05/2023	48,290	18,181,339	376.5.....	.....	.....656,750	.....	.....688,868	.....	.....688,868	32,118	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/16/2020	10/06/2023	49,364	18,477,918	374.32.....	.....	.....719,233	.....	.....762,488	.....	.....762,488	43,255	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/16/2020	10/06/2023	9,493	3,589,573	378.13.....	.....	.....122,744	.....	.....127,509	.....	.....127,509	4,765	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/16/2020	10/06/2023	75,850	28,848,202	380.33.....	.....	.....913,239	.....	.....936,946	.....	.....936,946	23,707	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/16/2020	10/10/2023	40,801	15,405,317	377.57.....	.....	.....538,168	.....	.....560,654	.....	.....560,654	22,486	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/16/2020	10/11/2023	34,036	12,831,745	377.....	.....	.....457,110	.....	.....477,899	.....	.....477,899	20,789	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/16/2020	10/12/2023	53,356	20,192,540	378.45.....	.....	.....685,090	.....	.....710,055	.....	.....710,055	24,965	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/16/2020	10/13/2023	59,060	22,375,358	378.86.....	.....	.....748,877	.....	.....774,267	.....	.....774,267	25,390	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/16/2020	10/13/2023	11,817	4,533,320	383.64.....	.....	.....128,210	.....	.....128,634	.....	.....128,634	424	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/16/2020	09/29/2022	649	248,805	383.19.....	.....	.....4,740	.....	.....5,504	.....	.....5,504	764	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/16/2020	09/30/2022	5,782	2,157,591	373.17.....	.....	.....65,219	.....	.....78,822	.....	.....78,822	13,603	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/16/2020	10/03/2022	12,075	4,466,364	369.88.....	.....	.....155,649	.....	.....189,461	.....	.....189,461	33,812	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/16/2020	10/04/2022	9,148	3,414,848	373.3.....	.....	.....102,912	.....	.....124,279	.....	.....124,279	21,367	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/16/2020	10/05/2022	4,208	1,576,026	374.53.....	.....	.....45,068	.....	.....54,193	.....	.....54,193	9,125	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/16/2020	10/06/2022	3,705	1,388,407	374.77.....	.....	.....39,307	.....	.....47,232	.....	.....47,232	7,925	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/16/2020	10/07/2022	1,132	430,659	380.37.....	.....	.....9,465	.....	.....11,127	.....	.....11,127	1,662	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	10/16/2020	10/15/2021	#####	74,644,696	3,483.84.....	.....	.....3,332,139	.....	.....4,772,097	.....	.....4,772,097	1,439,958	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	10/16/2020	10/15/2021	4,778,008	4,778,008	3,483.84.....	.....	.....239,139	.....	.....347,851	.....	.....347,851	108,712	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	10/16/2020	10/15/2021	#####	66,424,995	3,483.84.....	.....	.....3,399,631	.....	.....4,961,060	.....	.....4,961,060	1,561,429	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	10/16/2020	10/15/2021	5,189,360	5,189,360	3,483.84.....	.....	.....242,758	.....	.....350,352	.....	.....350,352	107,593	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	10/16/2020	10/15/2021	5,078,477	5,078,477	3,483.84.....		251,080		364,680		364,680	113,600						03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	10/16/2020	10/15/2021	7,369,275	7,369,275	3,483.84.....	.....	.....493,005	.....	.....682,598	.....	.....682,598	189,593	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse International	E58DKGMJYYYYJLN8C3868...	10/19/2020	10/15/2021	4,161	14,492,959	3,483.34.....	.....	.....660,378	.....	.....913,610	.....	.....913,610	253,231	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse International	E58DKGMJYYYYJLN8C3868...	10/19/2020	10/15/2021	.....	.....	3,814.26.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse International	E58DKGMJYYYYJLN8C3868...	10/19/2020	10/15/2021	9,956	34,678,426	3,483.34.....	.....	.....1,641,166	.....	.....2,284,797	.....	.....2,284,797	643,631	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse International	E58DKGMJYYYYJLN8C3868...	10/19/2020	10/15/2021	.....	.....	3,831.67.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse International	E58DKGMJYYYYJLN8C3868...	10/19/2020	10/15/2021	8,893	30,976,019	3,483.34.....	.....	.....1,173,292	.....	.....1,581,743	.....	.....1,581,743	408,451	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse International	E58DKGMJYYYYJLN8C3868...	10/19/2020	10/15/2021	.....	.....	3,744.59.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse International	E58DKGMJYYYYJLN8C3868...	10/19/2020	10/15/2021	648	2,257,727	3,483.34.....	.....	.....92,297	.....	.....125,663	.....	.....125,663	33,367	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse International	E58DKGMJYYYYJLN8C3868...	10/19/2020	10/15/2021	.....	.....	3,770.72.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse International	E58DKGMJYYYYJLN8C3868...	10/19/2020	10/15/2021	786	2,738,950	3,483.34.....	.....	.....154,618	.....	.....223,483	.....	.....223,483	68,865	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse International	E58DKGMJYYYYJLN8C3868...	10/19/2020	10/15/2021	.....	.....	3,936.17.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse International	E58DKGMJYYYYJLN8C3868...	10/19/2020	10/15/2021	349	1,215,163	3,483.34.....	.....	.....54,271	.....	.....74,843	.....	.....74,843	20,573	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse International	E58DKGMJYYYYJLN8C3868...	10/19/2020	10/15/2021	.....	.....	3,805.55.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/19/2020	10/15/2021	13,905	5,154,007	370.65.....	.....	.....123,201	.....	.....170,498	.....	.....170,498	47,297	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/19/2020	10/14/2022	638	236,438	370.65.....	.....	.....7,967	.....	.....9,745	.....	.....9,745	1,778	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/20/2020	10/14/2021	16,233	6,016,249	370.62.....	.....	.....133,597	.....	.....180,373	.....	.....180,373	46,776	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/20/2020	10/14/2021	.....	.....	399.02.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/20/2020	10/15/2021	23,921	8,856,655	370.24.....	.....	.....204,767	.....	.....278,292	.....	.....278,292	73,525	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/20/2020	10/15/2021	.....	.....	401.15.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/20/2020	10/15/2021	27,742	10,271,716	370.26.....	.....	.....232,755	.....	.....313,730	.....	.....313,730	80,975	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/20/2020	10/15/2021	.....	.....	398.56.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/20/2020	10/15/2021	25,362	9,395,168	370.45.....		213,037		288,453		288,453	75,416						03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/20/2020	10/15/2021	.....	.....	400.15.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/20/2020	10/18/2021	17,337	6,425,494	370.63.....	.....	.....146,668	.....	.....199,155	.....	.....199,155	52,487	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/20/2020	10/18/2021	.....	.....	402.31.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/20/2020	10/19/2021	11,350	4,196,675	369.74.....	.....	.....99,088	.....	.....133,579	.....	.....133,579	34,491	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/20/2020	10/19/2021	.....	.....	399.13.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/20/2020	10/08/2021	25,473	9,417,767	369.72.....	.....	.....221,103	.....	.....300,895	.....	.....300,895	79,792	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/20/2020	10/08/2021	.....	.....	399.65.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/20/2020	10/08/2021	27,601	10,236,122	370.86.....	.....	.....221,912	.....	.....300,508	.....	.....300,508	78,596	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/20/2020	10/08/2021	.....	.....	398.75.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/20/2020	10/08/2021	20,606	7,644,291	370.98.....	.....	.....168,142	.....	.....229,768	.....	.....229,768	61,626	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/20/2020	10/08/2021	.....	.....	401.84.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/20/2020	10/08/2021	20,647	7,660,361	371.02.....	.....	.....168,684	.....	.....230,992	.....	.....230,992	62,308	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/20/2020	10/08/2021	.....	.....	402.54.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/20/2020	10/12/2021	13,275	4,929,707	371.36.....	.....	.....104,870	.....	.....141,817	.....	.....141,817	36,947	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/20/2020	10/12/2021	.....	.....	399.78.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/20/2020	10/13/2021	8,689	3,222,758	370.88.....	.....	.....63,868	.....	.....83,115	.....	.....83,115	19,247	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/20/2020	10/13/2021	.....	.....	391.5.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/20/2020	09/24/2021	260	95,386	367.04.....	.....	.....2,144	.....	.....2,759	.....	.....2,759	615	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/20/2020	09/24/2021	.....	.....	385.39.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/20/2020	10/01/2021	403	148,509	368.5.....	.....	.....3,377	.....	.....4,462	.....	.....4,462	1,085	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/20/2020	10/01/2021	.....	.....	390.61.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/20/2020	10/06/2021	325	119,884	369.01.....		2,554		3,307		3,307	753						03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/20/2020	10/06/2021	.....	.....	388.74.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/29/2020	09/01/2023	11,893	3,816,567	320.91.....	.....	.....73,724	.....	.....85,244	.....	.....85,244	11,520	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/29/2020	08/23/2023	11,110	3,458,653	311.32.....	.....	.....106,127	.....	.....126,849	.....	.....126,849	20,722	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/29/2020	08/30/2023	18,274	5,759,974	315.2.....	.....	.....147,759	.....	.....174,446	.....	.....174,446	26,688	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/29/2020	08/17/2023	16,383	5,144,568	314.02.....	.....	.....138,169	.....	.....164,384	.....	.....164,384	26,215	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/29/2020	08/21/2023	20,992	6,596,554	314.24.....	.....	.....175,895	.....	.....208,862	.....	.....208,862	32,967	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/29/2020	08/25/2023	15,601	4,932,849	316.19.....	.....	.....120,024	.....	.....141,511	.....	.....141,511	21,487	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/29/2020	09/05/2023	12,071	3,741,499	309.97.....	.....	.....123,404	.....	.....147,299	.....	.....147,299	23,895	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/29/2020	08/18/2022	10,584	3,293,865	311.22.....	.....	.....70,528	.....	.....98,721	.....	.....98,721	28,193	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/29/2020	09/08/2023	15,752	4,898,492	310.98.....	.....	.....154,586	.....	.....183,954	.....	.....183,954	29,368	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/29/2020	08/16/2023	12,727	3,970,168	311.96.....	.....	.....117,561	.....	.....140,636	.....	.....140,636	23,075	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/29/2020	09/06/2022	9,414	2,953,040	313.68.....	.....	.....55,795	.....	.....77,081	.....	.....77,081	21,286	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/29/2020	08/18/2023	11,580	3,639,938	314.33.....	.....	.....96,386	.....	.....114,538	.....	.....114,538	18,152	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/29/2020	08/24/2022	10,565	3,277,145	310.18.....	.....	.....75,242	.....	.....105,000	.....	.....105,000	29,758	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/29/2020	08/29/2022	10,593	3,310,157	312.48.....	.....	.....66,598	.....	.....92,553	.....	.....92,553	25,955	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/29/2020	08/31/2023	10,518	3,317,447	315.4.....	.....	.....84,352	.....	.....99,495	.....	.....99,495	15,143	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/29/2020	09/06/2023	13,086	4,085,490	312.21.....	.....	.....121,575	.....	.....144,356	.....	.....144,356	22,781	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/29/2020	09/11/2023	26,922	8,428,220	313.06.....	.....	.....241,950	.....	.....286,216	.....	.....286,216	44,266	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/29/2020	08/24/2023	19,958	6,242,937	312.81.....	.....	.....178,717	.....	.....212,797	.....	.....212,797	34,080	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/29/2020	09/13/2022	9,435	2,917,146	309.19.....	.....	.....72,637	.....	.....100,283	.....	.....100,283	27,646	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/29/2020	08/28/2023	24,879	7,838,280	315.05.....	.....	.....202,188	.....	.....238,971	.....	.....238,971	36,783	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/29/2020	08/14/2023	24,002	7,441,543	310.04.....	.....	.....240,687	.....	.....289,295	.....	.....289,295	48,608	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/29/2020	09/12/2023	14,215	4,425,498	311.32.....	.....	.....137,901	.....	.....163,766	.....	.....163,766	25,865	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/29/2020	09/13/2023	3,008	920,655	306.03.....	.....	.....36,399	.....	.....43,625	.....	.....43,625	7,226	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/29/2020	09/01/2023	10,782	3,408,126	316.08.....	.....	.....83,904	.....	.....98,727	.....	.....98,727	14,823	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/30/2020	10/07/2022	2,654	997,122	375.65.....	.....	.....21,209	.....	.....32,553	.....	.....32,553	11,344	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/30/2020	10/26/2022	11,757	4,378,232	372.4.....	.....	.....110,396	.....	.....167,941	.....	.....167,941	57,545	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/30/2020	10/28/2022	8,634	3,204,324	371.15.....	.....	.....85,644	.....	.....130,055	.....	.....130,055	44,411	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/30/2020	10/16/2023	57,890	21,862,888	377.66.....	.....	.....632,163	.....	.....794,928	.....	.....794,928	162,765	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/30/2020	10/17/2023	26,916	10,130,565	376.38.....	.....	.....306,840	.....	.....387,616	.....	.....387,616	80,776	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/30/2020	10/18/2023	22,702	8,598,223	378.75.....	.....	.....239,275	.....	.....299,550	.....	.....299,550	60,275	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/30/2020	10/19/2023	37,983	14,334,423	377.39.....	.....	.....419,333	.....	.....527,502	.....	.....527,502	108,169	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/30/2020	10/20/2023	64,992	24,498,088	376.94.....	.....	.....728,560	.....	.....918,093	.....	.....918,093	189,533	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/30/2020	10/20/2023	8,215	3,136,764	381.85.....	.....	.....77,875	.....	.....96,343	.....	.....96,343	18,468	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/30/2020	10/23/2023	48,863	18,423,696	377.05.....	.....	.....546,774	.....	.....688,354	.....	.....688,354	141,580	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/30/2020	10/24/2023	26,117	9,858,384	377.47.....	.....	.....288,332	.....	.....362,431	.....	.....362,431	74,099	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/30/2020	10/14/2022	5,104	1,915,720	375.34.....	.....	.....41,648	.....	.....63,744	.....	.....63,744	22,096	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/30/2020	10/25/2023	15,910	6,010,806	377.81.....	.....	.....173,892	.....	.....218,117	.....	.....218,117	44,225	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/30/2020	10/26/2023	52,961	19,949,519	376.68.....	.....	.....601,112	.....	.....757,231	.....	.....757,231	156,119	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/30/2020	10/27/2023	63,338	23,884,786	377.1.....	.....	.....709,386	.....	.....892,152	.....	.....892,152	182,766	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/30/2020	10/27/2023	12,901	4,898,726	379.73.....	.....	.....132,231	.....	.....164,730	.....	.....164,730	32,499	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/30/2020	10/17/2022	4,229	1,574,800	372.42.....	.....	.....39,368	.....	.....60,075	.....	.....60,075	20,707	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/30/2020	10/18/2022	3,740	1,398,405	373.92.....	.....	.....32,611	.....	.....49,841	.....	.....49,841	17,230	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/30/2020	10/19/2022	8,040	3,021,522	375.8.....	.....	.....64,563	.....	.....98,670	.....	.....98,670	34,107	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/30/2020	10/21/2022	3,131	1,191,511	380.56.....	.....	.....20,195	.....	.....30,825	.....	.....30,825	10,630	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/30/2020	10/21/2022	6,250	2,352,084	376.34.....	.....	.....49,062	.....	.....74,950	.....	.....74,950	25,888	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/30/2020	10/21/2022	2,780	1,036,019	372.63.....	.....	.....25,745	.....	.....39,230	.....	.....39,230	13,485	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/30/2020	10/24/2022	6,188	2,316,279	374.33.....	.....	.....53,339	.....	.....81,278	.....	.....81,278	27,939	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/30/2020	08/12/2022	10,397	2,796,918	269.02.....	.....	.....49,488	.....	.....124,306	.....	.....124,306	74,818	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/30/2020	09/23/2022	9,302	2,489,635	267.64.....	.....	.....50,976	.....	.....121,986	.....	.....121,986	71,010	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/30/2020	09/29/2022	8,337	2,261,228	271.24.....	.....	.....36,181	.....	.....89,776	.....	.....89,776	53,595	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/30/2020	10/04/2022	7,948	2,159,921	271.76.....	.....	.....33,540	.....	.....83,255	.....	.....83,255	49,715	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/30/2020	10/06/2022	7,226	1,941,032	268.63.....	.....	.....37,646	.....	.....90,307	.....	.....90,307	52,661	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/30/2020	10/12/2022	7,016	1,907,785	271.92.....	.....	.....29,537	.....	.....73,110	.....	.....73,110	43,573	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/30/2020	10/17/2022	9,216	2,507,837	272.11.....	.....	.....38,616	.....	.....95,227	.....	.....95,227	56,611	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/30/2020	10/20/2022	7,454	2,031,230	272.49.....	.....	.....30,488	.....	.....75,449	.....	.....75,449	44,961	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/30/2020	10/21/2022	14,268	3,846,330	269.58.....	.....	.....71,054	.....	.....170,384	.....	.....170,384	99,330	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/30/2020	10/26/2022	8,103	2,197,142	271.14.....	.....	.....36,627	.....	.....88,918	.....	.....88,918	52,291	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/30/2020	10/28/2022	8,713	2,341,839	268.77.....	.....	.....46,093	.....	.....109,022	.....	.....109,022	62,929	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/30/2020	08/12/2022	1,012	264,978	261.88.....	.....	.....7,660	.....	.....17,484	.....	.....17,484	9,824	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/30/2020	10/04/2023	582	155,730	267.78.....	.....	.....4,693	.....	.....8,531	.....	.....8,531	3,838	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/30/2020	08/17/2022	6,634	1,797,189	270.9.....	.....	.....27,863	.....	.....71,326	.....	.....71,326	43,463	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/30/2020	08/19/2022	9,135	2,450,346	268.25.....	.....	.....46,221	.....	.....114,346	.....	.....114,346	68,125	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/30/2020	08/26/2022	10,905	2,954,043	270.9.....	.....	.....46,344	.....	.....117,770	.....	.....117,770	71,426	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/30/2020	09/02/2022	10,555	2,858,059	270.78.....	.....	.....45,703	.....	.....115,194	.....	.....115,194	69,491	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/30/2020	09/09/2022	14,788	3,959,243	267.74.....		79,410		191,884		191,884	112,474						03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/30/2020	09/16/2022	9,820	2,645,719	269.41.....	47,531	.....	.....	.....116,627	.....	.....116,627	69,096	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/30/2020	09/21/2022	6,428	1,754,771	272.97.....	24,492	.....	.....	.....62,232	.....	.....62,232	37,740	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020	10/27/2021	11,368	4,194,359	368.97.....	90,033	.....	.....	.....117,978	.....	.....117,978	27,945	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020	10/27/2021	.....	.....	389.4.....	(0)	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020	10/28/2021	22,791	8,349,868	366.36.....	230,193	.....	.....	.....313,880	.....	.....313,880	83,687	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020	10/28/2021	.....	.....	395.55.....	(0)	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020	10/29/2021	26,048	9,547,597	366.54.....	265,428	.....	.....	.....364,563	.....	.....364,563	99,135	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020	10/29/2021	.....	.....	397.75.....	(0)	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020	10/29/2021	34,701	12,683,120	365.5.....	370,257	.....	.....	.....506,000	.....	.....506,000	135,743	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020	10/29/2021	.....	.....	396.3.....	(0)	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020	10/29/2021	22,608	8,278,321	366.16.....	232,641	.....	.....	.....318,112	.....	.....318,112	85,471	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020	10/29/2021	.....	.....	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.	11/04/2020	11/01/2021	29,284	10,725,649	366.26.....	301,335	.....	.....	.....412,193	.....	.....412,193	110,858	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020	11/01/2021	.....	.....	396.85.....	(0)	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020	10/21/2021	34,931	12,939,361	370.43.....	286,781	.....	.....	.....398,183	.....	.....398,183	111,402	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020	10/21/2021	.....	.....	400.06.....	(0)	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020	10/22/2021	30,882	11,433,637	370.24.....	260,333	.....	.....	.....364,719	.....	.....364,719	104,386	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020	10/22/2021	.....	.....	402.62.....	(0)	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020	10/22/2021	27,374	10,131,739	370.12.....	226,111	.....	.....	.....312,490	.....	.....312,490	86,379	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020	10/22/2021	.....	.....	398.46.....	(0)	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020	10/22/2021	28,383	10,509,874	370.29.....	236,997	.....	.....	.....330,322	.....	.....330,322	93,325	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020	10/22/2021			401.26.....	(0)						0						03.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020	10/25/2021	18,694	6,923,301	370.35.....		155,160		215,310	.....	.....215,310	60,150						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020	10/25/2021	.....		400.46.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020	10/26/2021	15,495	5,710,254	368.53.....		142,396		197,365	.....	.....197,365	54,969						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020	10/26/2021	.....		399.63.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020	10/15/2021	944	349,808	370.65.....		5,946		7,474	.....	.....7,474	1,528						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020	10/15/2021	.....		385.48.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020	11/02/2021	10,011	3,671,068	366.71.....		100,509		137,184	.....	.....137,184	36,675						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020	11/02/2021	.....		396.71.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020	11/03/2021	5,647	2,078,939	368.15.....		47,491		62,169	.....	.....62,169	14,678						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020	11/03/2021	.....		389.51.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020	10/19/2021	1,009	374,157	370.68.....		7,045		9,188	.....	.....9,188	2,143						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020	10/19/2021	.....		389.21.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020	10/20/2021	4,044	1,498,755	370.59.....		28,755		37,691	.....	.....37,691	8,936						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020	10/20/2021	.....		389.76.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/13/2020	10/07/2022	706	266,318	377.29.....		7,270		8,031	.....	.....8,031	761						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/13/2020	11/07/2022	3,220	1,207,846	375.14.....		37,123		41,150	.....	.....41,150	4,027						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/13/2020	11/08/2022	4,222	1,578,869	373.95.....		51,088		56,849	.....	.....56,849	5,761						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/13/2020	11/09/2022	7,710	2,889,537	374.79.....		90,281		100,164	.....	.....100,164	9,883						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/13/2020	11/10/2022	4,058	1,554,753	383.13.....		33,560		35,816	.....	.....35,816	2,256						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/13/2020	11/10/2022	4,976	1,881,851	378.2.....		50,753		55,547	.....	.....55,547	4,794						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/13/2020	10/27/2023	1,675	616,604	368.06.....		31,378		32,283	.....	.....32,283	905						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/13/2020	10/30/2023	56,403	21,084,020	373.81.....		894,552		895,244		895,244	692						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.	11/13/2020	10/31/2023	20,827	7,739,849	371.63.....		352,597		356,647		356,647	4,050						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/13/2020	11/01/2023	16,993	6,342,154	373.22.....	.....	.....274,608	.....	.....275,550	.....	.....275,550	942	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/13/2020	11/02/2023	42,570	16,040,839	376.81.....	.....	.....617,266	.....	.....607,562	.....	.....607,562	(9,704)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/13/2020	10/17/2022	964	367,390	381.28.....	.....	.....8,441	.....	.....9,131	.....	.....9,131	690	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/13/2020	11/03/2023	55,127	20,711,600	375.71.....	.....	.....826,898	.....	.....819,073	.....	.....819,073	(7,825)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/13/2020	11/03/2023	21,309	8,176,150	383.69.....	.....	.....248,679	.....	.....234,230	.....	.....234,230	(14,449)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/13/2020	11/06/2023	60,437	22,915,251	379.16.....	.....	.....816,502	.....	.....792,198	.....	.....792,198	(24,304)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/13/2020	11/07/2023	28,554	10,808,324	378.52.....	.....	.....393,762	.....	.....383,502	.....	.....383,502	(10,260)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/13/2020	11/08/2023	23,612	8,941,536	378.68.....	.....	.....324,198	.....	.....315,391	.....	.....315,391	(8,807)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/13/2020	11/09/2023	40,634	15,458,552	380.43.....	.....	.....528,247	.....	.....508,428	.....	.....508,428	(19,819)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/13/2020	11/10/2023	63,987	24,357,447	380.66.....	.....	.....826,717	.....	.....794,039	.....	.....794,039	(32,678)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/13/2020	11/10/2023	11,010	4,268,006	387.64.....	.....	.....113,295	.....	.....103,585	.....	.....103,585	(9,710)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/13/2020	10/28/2022	4,014	1,490,214	371.22.....	.....	.....53,632	.....	.....60,298	.....	.....60,298	6,666	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/13/2020	10/31/2022	3,038	1,134,050	373.26.....	.....	.....37,553	.....	.....41,954	.....	.....41,954	4,401	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/13/2020	11/01/2022	5,256	1,948,987	370.84.....	.....	.....71,424	.....	.....80,336	.....	.....80,336	8,912	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/13/2020	11/02/2022	4,339	1,632,166	376.16.....	.....	.....47,859	.....	.....52,851	.....	.....52,851	4,992	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/13/2020	11/03/2022	832	310,731	373.39.....	.....	.....10,261	.....	.....11,446	.....	.....11,446	1,185	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/13/2020	11/04/2022	1,937	744,183	384.12.....	.....	.....15,228	.....	.....16,188	.....	.....16,188	960	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/13/2020	11/04/2022	11,864	4,473,726	377.1.....	.....	.....126,109	.....	.....138,696	.....	.....138,696	12,587	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/16/2020	11/12/2021	29,872	11,124,205	372.39.....	.....	.....277,814	.....	.....315,030	.....	.....315,030	37,216	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/16/2020	11/12/2021	.....	.....	403.73.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/16/2020	11/12/2021	26,160	9,755,789	372.93.....	.....	.....234,654	.....	.....265,193	.....	.....265,193	30,539	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

E18.199

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/16/2020	11/12/2021	.....	.....	403.13.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/16/2020	11/12/2021	20,754	7,743,540	373.11.....	.....	.....185,126	.....	.....209,175	.....	.....209,175	24,049	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/16/2020	11/12/2021	.....	.....	403.74.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/16/2020	11/15/2021	33,537	12,517,305	373.24.....	.....	.....295,460	.....	.....332,344	.....	.....332,344	36,884	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/16/2020	11/15/2021	.....	.....	402.69.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/16/2020	11/05/2021	20,049	7,436,946	370.93.....	.....	.....198,891	.....	.....227,083	.....	.....227,083	28,192	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/16/2020	11/05/2021	.....	.....	401.99.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/16/2020	11/05/2021	29,571	10,982,840	371.4.....	.....	.....288,617	.....	.....329,802	.....	.....329,802	41,185	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/16/2020	11/05/2021	.....	.....	403.51.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/16/2020	11/08/2021	21,764	8,080,892	371.3.....	.....	.....212,632	.....	.....242,386	.....	.....242,386	29,754	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/16/2020	11/08/2021	.....	.....	402.49.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/16/2020	11/09/2021	11,868	4,402,691	370.96.....	.....	.....110,138	.....	.....123,213	.....	.....123,213	13,075	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/16/2020	11/09/2021	.....	.....	395.45.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/16/2020	11/10/2021	5,947	2,212,976	372.09.....	.....	.....50,969	.....	.....56,480	.....	.....56,480	5,511	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/16/2020	11/10/2021	.....	.....	394.81.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/16/2020	11/10/2021	16,205	6,041,325	372.8.....	.....	.....145,523	.....	.....164,420	.....	.....164,420	18,897	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/16/2020	11/10/2021	.....	.....	402.47.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/16/2020	10/29/2021	1,023	375,034	366.72.....	.....	.....9,317	.....	.....10,105	.....	.....10,105	788	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/16/2020	10/29/2021	.....	.....	383.13.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/16/2020	11/04/2021	20,118	7,432,743	369.45.....	.....	.....211,847	.....	.....242,226	.....	.....242,226	30,379	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/16/2020	11/04/2021	.....	.....	399.25.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/16/2020	11/05/2021	18,152	6,743,957	371.52.....	.....	.....175,352	.....	.....200,088	.....	.....200,088	24,736	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

E18,200

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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.	11/16/2020	11/05/2021	.....	402.99.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....	
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868...	11/18/2020	11/15/2021	#####	...78,807,405	3,585.15.....	...3,168,058	.....	...4,230,355	.....	...4,230,355	...1,062,298	.....	.....	.....	.....	.....	03.....	
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868...	11/18/2020	11/15/2021	#####	...72,728,705	3,585.15.....	...3,338,248	.....	...4,550,299	.....	...4,550,299	...1,212,051	.....	.....	.....	.....	.....	03.....	
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868...	11/18/2020	11/15/2021	6,146,144	...6,146,144	3,585.15.....	...251,992	.....	...337,313	.....	...337,313	...85,321	.....	.....	.....	.....	.....	03.....	
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868...	11/18/2020	11/15/2021	2,633,950	...2,633,950	3,585.15.....	...115,630	.....	...156,539	.....	...156,539	...40,908	.....	.....	.....	.....	.....	03.....	
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868...	11/18/2020	11/15/2021	7,159,198	...7,159,198	3,585.15.....	...387,313	.....	...546,321	.....	...546,321	...159,009	.....	.....	.....	.....	.....	03.....	
JP Morgan Mozaic II USD Index Call Options	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/19/2020	11/15/2021	...15,379	...5,742,054	373.38.....	...135,793	.....	...165,281	.....	...165,281	...29,488	.....	.....	.....	.....	.....	03.....	
JP Morgan Mozaic II USD Index Call Options	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/19/2020	11/15/2022	528	...197,044	373.38.....	...6,597	.....	...7,308	.....	...7,308	...711	.....	.....	.....	.....	.....	03.....	
S&P 500 Call Spread Options....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	11/19/2020	11/15/2021	7,576	...27,162,602	3,585.15.....	...967,206	.....	...1,207,877	.....	...1,207,877	...240,671	.....	.....	.....	.....	.....	03.....	
S&P 500 Call Spread Options....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	11/19/2020	11/15/2021	.....	.....	3,836.11.....	(0)	.....	.....	.....	.....	...0	.....	.....	.....	.....	.....	03.....	
S&P 500 Call Spread Options....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	11/19/2020	11/15/2021	...13,237	...47,458,208	3,585.15.....	...1,962,980	.....	...2,500,158	.....	...2,500,158	...537,178	.....	.....	.....	.....	.....	03.....	
S&P 500 Call Spread Options....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	11/19/2020	11/15/2021	.....	.....	3,889.89.....	(0)	.....	.....	.....	.....	...0	.....	.....	.....	.....	.....	03.....	
S&P 500 Call Spread Options....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	11/19/2020	11/15/2021	717	...2,571,305	3,585.15.....	...96,688	.....	...121,542	.....	...121,542	...24,855	.....	.....	.....	.....	.....	03.....	
S&P 500 Call Spread Options....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	11/19/2020	11/15/2021	.....	.....	3,854.04.....	(0)	.....	.....	.....	.....	...0	.....	.....	.....	.....	.....	03.....	
S&P 500 Call Spread Options....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	11/19/2020	11/15/2021	229	...821,716	3,585.15.....	...33,239	.....	...42,196	.....	...42,196	...8,957	.....	.....	.....	.....	.....	03.....	
S&P 500 Call Spread Options....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	11/19/2020	11/15/2021	.....	.....	3,880.92.....	(0)	.....	.....	.....	.....	...0	.....	.....	.....	.....	.....	03.....	
S&P 500 Call Spread Options....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	11/19/2020	11/15/2021	651	...2,335,510	3,585.15.....	...108,380	.....	...140,830	.....	...140,830	...32,450	.....	.....	.....	.....	.....	03.....	
S&P 500 Call Spread Options....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	11/19/2020	11/15/2021	.....	.....	3,943.67.....	(0)	.....	.....	.....	.....	...0	.....	.....	.....	.....	.....	03.....	
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	11/20/2020	09/30/2022	...15,974	...4,973,052	311.33.....	...166,505	.....	...152,506	.....	...152,506	... (13,999)	.....	.....	.....	.....	.....	03.....	
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	11/20/2020	09/14/2023	...10,777	...3,377,265	313.38.....	...133,363	.....	...113,042	.....	...113,042	... (20,321)	.....	.....	.....	.....	.....	03.....	
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	11/20/2020	10/10/2023	...12,355	...3,889,772	314.83.....	...146,761	.....	...122,670	.....	...122,670	... (24,091)	.....	.....	.....	.....	.....	03.....	
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	11/20/2020	10/12/2023	...20,124	...6,384,385	317.26.....	...217,036	.....	...178,052	.....	...178,052	... (38,985)	.....	.....	.....	.....	.....	03.....	

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/20/2020	09/20/2022	9,514	2,932,850	308.26.....	113,832	.....	.....	.....106,728	.....	.....106,728	(7,103)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/20/2020	09/27/2023	12,595	3,891,696	308.98.....	185,949	.....	.....	.....161,953	.....	.....161,953	(23,996)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/20/2020	10/06/2023	10,988	3,523,843	320.71.....	102,161	.....	.....	.....81,518	.....	.....81,518	(20,644)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/20/2020	10/06/2022	9,734	3,043,690	312.69.....	95,435	.....	.....	.....86,403	.....	.....86,403	(9,032)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/20/2020	09/29/2023	8,211	2,584,792	314.81.....	96,930	.....	.....	.....81,137	.....	.....81,137	(15,793)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/20/2020	10/02/2023	27,127	8,575,548	316.13.....	304,287	.....	.....	.....252,097	.....	.....252,097	(52,190)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/20/2020	10/05/2023	19,734	6,188,830	313.61.....	245,261	.....	.....	.....206,902	.....	.....206,902	(38,358)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/20/2020	09/18/2023	23,307	7,271,299	311.98.....	305,453	.....	.....	.....261,276	.....	.....261,276	(44,176)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/20/2020	09/21/2023	20,344	6,344,161	311.85.....	268,450	.....	.....	.....229,722	.....	.....229,722	(38,728)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/20/2020	10/06/2023	25,677	8,144,849	317.21.....	276,391	.....	.....	.....226,956	.....	.....226,956	(49,434)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/20/2020	09/28/2023	15,041	4,730,156	314.49.....	179,725	.....	.....	.....150,816	.....	.....150,816	(28,909)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/20/2020	09/23/2022	9,341	2,863,021	306.51.....	121,367	.....	.....	.....114,941	.....	.....114,941	(6,425)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/20/2020	09/20/2023	10,307	3,189,272	309.42.....	149,118	.....	.....	.....129,661	.....	.....129,661	(19,457)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/20/2020	09/29/2023	12,216	3,809,353	311.84.....	162,035	.....	.....	.....138,500	.....	.....138,500	(23,535)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/20/2020	09/15/2023	15,776	5,009,013	317.5.....	165,265	.....	.....	.....135,794	.....	.....135,794	(29,471)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/20/2020	09/25/2023	27,186	8,468,858	311.52.....	364,200	.....	.....	.....312,161	.....	.....312,161	(52,040)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/20/2020	09/22/2023	22,291	6,962,692	312.36.....	288,555	.....	.....	.....246,034	.....	.....246,034	(42,521)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/20/2020	09/19/2023	14,964	4,683,393	312.97.....	188,798	.....	.....	.....160,372	.....	.....160,372	(28,427)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/20/2020	10/06/2023	12,654	3,971,065	313.81.....	156,140	.....	.....	.....131,513	.....	.....131,513	(24,627)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/20/2020	10/12/2022	9,188	2,891,590	314.71.....	81,882	.....	.....	.....72,837	.....	.....72,837	(9,045)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/30/2020	11/10/2022	4,397	1,657,822	377.01.....	51,976	.....	.....	.....51,816	.....	.....51,816	(160)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/30/2020	11/25/2022	4,928	1,908,741	387.35.....	38,140	.....	.....	.....35,605	.....	.....35,605	(2,535)	.....	.....	.....	.....	.....	03.....

E18.201

SCHEDULE DB - PART A - SECTION 1

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

E18.202

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/30/2020	11/25/2022	5,485	2,086,050	380.29.....	.....	.....57,432	.....	.....56,171	.....	.....56,171	(1,261)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/30/2020	11/25/2022	4,203	1,616,524	384.59.....	.....	.....36,736	.....	.....34,956	.....	.....34,956	(1,780)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/30/2020	11/28/2022	7,136	2,733,696	383.06.....	.....	.....66,726	.....	.....64,169	.....	.....64,169	(2,557)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/30/2020	11/29/2022	3,732	1,415,038	379.2.....	.....	.....40,973	.....	.....40,309	.....	.....40,309	(664)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/30/2020	11/10/2023	1,844	697,689	378.42.....	.....	.....27,600	.....	.....24,887	.....	.....24,887	(2,713)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/30/2020	11/13/2023	68,228	26,042,437	381.7.....	.....	.....924,483	.....	.....814,837	.....	.....814,837	(109,646)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/30/2020	11/14/2023	28,599	10,837,241	378.94.....	.....	.....422,405	.....	.....379,345	.....	.....379,345	(43,060)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/30/2020	11/15/2023	30,304	11,516,974	380.05.....	.....	.....432,739	.....	.....385,770	.....	.....385,770	(46,969)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/30/2020	11/16/2023	49,440	18,854,979	381.37.....	.....	.....678,318	.....	.....598,879	.....	.....598,879	(79,439)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/30/2020	11/14/2022	2,797	1,058,060	378.3.....	.....	.....31,493	.....	.....31,164	.....	.....31,164	(329)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/30/2020	11/17/2023	39,426	15,089,662	382.73.....	.....	.....518,457	.....	.....453,403	.....	.....453,403	(65,054)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/30/2020	11/17/2023	39,705	15,300,742	385.36.....	.....	.....480,431	.....	.....411,584	.....	.....411,584	(68,847)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/30/2020	11/20/2023	68,603	26,285,117	383.15.....	.....	.....891,835	.....	.....777,371	.....	.....777,371	(114,464)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/30/2020	11/21/2023	27,219	10,374,899	381.17.....	.....	.....376,705	.....	.....333,056	.....	.....333,056	(43,649)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/30/2020	11/22/2023	24,302	9,276,339	381.71.....	.....	.....330,994	.....	.....291,438	.....	.....291,438	(39,556)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/30/2020	11/22/2023	11,056	4,268,205	386.04.....	.....	.....131,239	.....	.....111,847	.....	.....111,847	(19,392)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/30/2020	11/24/2023	47,244	18,107,097	383.27.....	.....	.....613,223	.....	.....533,968	.....	.....533,968	(79,255)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/30/2020	11/27/2023	52,409	20,114,154	383.79.....	.....	.....670,315	.....	.....581,379	.....	.....581,379	(88,936)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/30/2020	11/28/2023	35,662	13,665,456	383.19.....	.....	.....465,037	.....	.....405,189	.....	.....405,189	(59,848)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/30/2020	11/29/2023	29,668	11,363,568	383.02.....	.....	.....389,249	.....	.....339,496	.....	.....339,496	(49,753)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/30/2020	11/15/2022	1,747	654,722	374.87.....	.....	.....22,530	.....	.....22,689	.....	.....22,689	159	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/30/2020	11/16/2022	5,469	2,091,766	382.46.....	.....	.....51,903	.....	.....50,137	.....	.....50,137	(1,766)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/30/2020	11/17/2022	5,252	1,985,758	378.12.....	.....	.....59,659	.....	.....59,119	.....	.....59,119	(540)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/30/2020	11/18/2022	6,378	2,407,079	377.41.....	.....	.....74,621	.....	.....74,192	.....	.....74,192	(429)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/30/2020	11/18/2022	4,483	1,702,103	379.71.....	.....	.....47,785	.....	.....46,926	.....	.....46,926	(859)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/30/2020	11/21/2022	4,004	1,520,076	379.63.....	.....	.....42,924	.....	.....42,163	.....	.....42,163	(761)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/30/2020	11/23/2022	4,802	1,839,143	383.02.....	.....	.....44,800	.....	.....43,080	.....	.....43,080	(1,720)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/03/2020	11/24/2021	31,067	11,678,968	375.93.....	.....	.....269,039	.....	.....268,913	.....	.....268,913	(126)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/03/2020	11/24/2021	.....	.....	406.51.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/03/2020	11/26/2021	18,701	7,033,820	376.12.....	.....	.....162,886	.....	.....162,954	.....	.....162,954	68	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/03/2020	11/26/2021	.....	.....	408.86.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/03/2020	11/26/2021	59,349	22,340,196	376.42.....	.....	.....505,655	.....	.....504,411	.....	.....504,411	(1,244)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/03/2020	11/26/2021	.....	.....	408.14.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/03/2020	11/29/2021	19,205	7,230,445	376.48.....	.....	.....162,862	.....	.....162,096	.....	.....162,096	(766)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/03/2020	11/29/2021	.....	.....	407.44.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/03/2020	11/30/2021	6,404	2,404,220	375.42.....	.....	.....56,164	.....	.....55,962	.....	.....55,962	(202)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/03/2020	11/30/2021	.....	.....	403.57.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/03/2020	12/01/2021	4,809	1,808,772	376.12.....	.....	.....38,905	.....	.....38,174	.....	.....38,174	(731)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/03/2020	12/01/2021	.....	.....	400.12.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/03/2020	11/19/2021	18,537	6,918,913	373.25.....	.....	.....184,628	.....	.....188,445	.....	.....188,445	3,817	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/03/2020	11/19/2021	.....	.....	405.35.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/03/2020	11/19/2021	27,868	10,421,023	373.94.....	.....	.....264,748	.....	.....268,422	.....	.....268,422	3,674	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/03/2020	11/19/2021	.....	.....	404.18.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/03/2020	11/19/2021	34,128	12,770,090	374.18.....	.....	.....321,488	.....	.....325,826	.....	.....325,826	4,338	.....	.....	.....	.....	.....	03.....

E18.203

SCHEDULE DB - PART A - SECTION 1

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

E18.204

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/03/2020	11/19/2021	.....	.....	404.92.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/03/2020	11/22/2021	15,761	5,897,177	374.16.....	.....	.....147,839	.....	.....149,294	.....	.....149,294	1,455	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/03/2020	11/22/2021	.....	.....	403.75.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/03/2020	11/23/2021	8,059	3,006,925	373.1.....	.....	.....82,044	.....	.....83,909	.....	.....83,909	1,865	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/03/2020	11/23/2021	.....	.....	407.04.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/03/2020	11/24/2021	7,213	2,710,621	375.82.....	.....	.....60,153	.....	.....59,538	.....	.....59,538	(615)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/03/2020	11/24/2021	.....	.....	401.53.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/03/2020	11/16/2021	20,832	7,784,799	373.7.....	.....	.....203,526	.....	.....207,588	.....	.....207,588	4,062	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/03/2020	11/16/2021	.....	.....	406.72.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/03/2020	12/02/2021	24,591	9,259,854	376.55.....	.....	.....204,108	.....	.....201,859	.....	.....201,859	(2,249)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/03/2020	12/02/2021	.....	.....	404.74.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/03/2020	11/17/2021	6,671	2,493,800	373.85.....	.....	.....60,636	.....	.....60,928	.....	.....60,928	292	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/03/2020	11/17/2021	.....	.....	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.	12/03/2020	11/18/2021	23,745	8,865,811	373.38.....	.....	.....231,986	.....	.....236,071	.....	.....236,071	4,085	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/03/2020	11/18/2021	.....	.....	403.78.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	12/07/2020	11/24/2023	20,276	6,510,109	321.08.....	.....	.....203,422	.....	.....152,473	.....	.....152,473	(50,949)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	12/07/2020	11/20/2023	17,297	5,502,947	318.14.....	.....	.....194,946	.....	.....149,960	.....	.....149,960	(44,986)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	12/07/2020	12/04/2023	20,956	6,827,229	325.79.....	.....	.....173,760	.....	.....124,481	.....	.....124,481	(49,280)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	12/07/2020	10/18/2023	19,441	6,127,602	315.19.....	.....	.....240,923	.....	.....190,561	.....	.....190,561	(50,361)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	12/07/2020	10/27/2023	25,553	8,058,505	315.37.....	.....	.....316,243	.....	.....249,511	.....	.....249,511	(66,732)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	12/07/2020	10/28/2022	14,524	4,523,502	311.46.....	.....	.....163,532	.....	.....140,222	.....	.....140,222	(23,309)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	12/07/2020	11/03/2023	33,737	10,528,662	312.08.....	.....	.....475,494	.....	.....384,307	.....	.....384,307	(91,187)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2020	10/13/2023	3,344	1,062,382	317.68.....	.....	.....37,402	.....	.....29,005	.....	.....29,005	(8,396)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2020	10/26/2023	39,453	12,464,033	315.92.....	.....	.....477,547	.....	.....375,174	.....	.....375,174	(102,373)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2020	11/10/2022	17,001	5,387,177	316.87.....	.....	.....148,788	.....	.....121,373	.....	.....121,373	(27,415)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2020	10/16/2023	18,046	5,745,919	318.41.....	.....	.....196,334	.....	.....151,267	.....	.....151,267	(45,067)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2020	10/19/2023	17,014	5,374,325	315.88.....	.....	.....205,327	.....	.....161,496	.....	.....161,496	(43,831)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2020	12/06/2023	2,159	682,740	316.29.....	.....	.....26,438	.....	.....20,610	.....	.....20,610	(5,827)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2020	10/20/2023	17,255	5,456,474	316.22.....	.....	.....205,592	.....	.....161,242	.....	.....161,242	(44,350)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2020	10/31/2023	22,099	6,879,581	311.31.....	.....	.....319,986	.....	.....260,155	.....	.....260,155	(59,831)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2020	11/17/2023	19,689	6,357,339	322.88.....	.....	.....182,274	.....	.....134,480	.....	.....134,480	(47,794)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2020	11/13/2023	17,866	5,750,536	321.87.....	.....	.....172,022	.....	.....128,157	.....	.....128,157	(43,865)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2020	12/06/2022	3,466	1,099,901	317.3.....	.....	.....30,481	.....	.....24,667	.....	.....24,667	(5,814)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2020	12/02/2022	18,957	6,026,897	317.93.....	.....	.....160,845	.....	.....129,444	.....	.....129,444	(31,402)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2020	11/23/2022	14,693	4,656,404	316.92.....	.....	.....129,964	.....	.....105,760	.....	.....105,760	(24,204)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2020	11/08/2023	17,837	5,633,357	315.82.....	.....	.....218,573	.....	.....171,592	.....	.....171,592	(46,981)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2020	11/04/2022	13,514	4,202,533	310.97.....	.....	.....156,574	.....	.....134,612	.....	.....134,612	(21,963)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2020	11/06/2023	33,732	10,800,257	320.18.....	.....	.....346,543	.....	.....262,320	.....	.....262,320	(84,223)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2020	11/10/2023	22,731	7,272,819	319.95.....	.....	.....236,437	.....	.....179,263	.....	.....179,263	(57,175)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2020	10/23/2023	28,934	9,241,243	319.39.....	.....	.....303,937	.....	.....232,016	.....	.....232,016	(71,921)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2020	10/13/2023	32,923	10,551,902	320.5.....	.....	.....327,805	.....	.....248,048	.....	.....248,048	(79,757)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2020	11/16/2023	23,993	7,677,123	319.97.....	.....	.....250,453	.....	.....189,736	.....	.....189,736	(60,716)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2020	10/21/2022	15,342	4,856,983	316.58.....	.....	.....133,480	.....	.....109,527	.....	.....109,527	(23,953)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2020	12/01/2023	18,177	5,802,739	319.24.....	.....	.....197,528	.....	.....150,355	.....	.....150,355	(47,173)	.....	.....	.....	.....	.....	03.....

E18.205

SCHEDULE DB - PART A - SECTION 1

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

E18.206

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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.	12/14/2020	11/18/2022	2,289	870,069	380.18.....	.....	.....26,135	.....	.....23,436	.....	.....23,436	(2,699)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/14/2020	12/13/2022	1,917	730,829	381.16.....	.....	.....21,455	.....	.....19,102	.....	.....19,102	(2,353)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/14/2020	11/13/2023	484	182,752	377.79.....	.....	.....7,904	.....	.....6,692	.....	.....6,692	(1,212)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/14/2020	11/30/2023	35,249	13,533,268	383.93.....	.....	.....482,563	.....	.....389,511	.....	.....389,511	(93,052)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/14/2020	12/01/2023	39,895	15,373,174	385.34.....	.....	.....522,626	.....	.....417,218	.....	.....417,218	(105,408)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/14/2020	12/01/2023	25,815	10,064,678	389.88.....	.....	.....292,740	.....	.....224,323	.....	.....224,323	(68,417)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/14/2020	12/04/2023	58,993	22,745,225	385.56.....	.....	.....769,265	.....	.....612,617	.....	.....612,617	(156,648)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/14/2020	12/05/2023	21,226	8,147,057	383.83.....	.....	.....292,278	.....	.....236,103	.....	.....236,103	(56,175)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/14/2020	12/06/2023	30,347	11,661,327	384.26.....	.....	.....412,422	.....	.....332,121	.....	.....332,121	(80,301)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/14/2020	12/07/2023	45,530	17,623,193	387.07.....	.....	.....566,845	.....	.....445,797	.....	.....445,797	(121,048)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/14/2020	12/08/2023	42,417	16,356,820	385.62.....	.....	.....553,117	.....	.....440,433	.....	.....440,433	(112,684)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/14/2020	11/30/2022	7,110	2,720,897	382.7.....	.....	.....74,012	.....	.....65,162	.....	.....65,162	(8,850)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/14/2020	12/08/2023	12,233	4,750,653	388.36.....	.....	.....146,302	.....	.....113,717	.....	.....113,717	(32,585)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/14/2020	12/11/2023	60,553	23,351,805	385.64.....	.....	.....790,827	.....	.....629,334	.....	.....629,334	(161,493)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/14/2020	12/12/2023	23,938	9,215,840	384.98.....	.....	.....319,100	.....	.....255,516	.....	.....255,516	(63,584)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/14/2020	12/13/2023	42,143	16,195,566	384.3.....	.....	.....574,410	.....	.....462,240	.....	.....462,240	(112,170)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/14/2020	12/01/2022	2,233	864,529	387.19.....	.....	.....19,247	.....	.....16,365	.....	.....16,365	(2,882)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/14/2020	12/02/2022	22,412	8,581,614	382.91.....	.....	.....231,512	.....	.....203,660	.....	.....203,660	(27,852)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/14/2020	12/06/2022	6,149	2,339,253	380.44.....	.....	.....70,465	.....	.....63,028	.....	.....63,028	(7,437)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/14/2020	12/07/2022	3,026	1,148,235	379.43.....	.....	.....36,103	.....	.....32,525	.....	.....32,525	(3,578)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/14/2020	12/09/2022	4,816	1,849,941	384.12.....	.....	.....47,631	.....	.....41,500	.....	.....41,500	(6,131)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/14/2020	12/09/2022	1,335	506,925	379.81.....	.....	.....15,709	.....	.....14,116	.....	.....14,116	(1,593)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/14/2020	12/12/2022	3,042	1,161,705	381.9.....	.....	.....33,035	.....	.....29,245	.....	.....29,245	(3,790)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/15/2020	12/10/2021	50,257	18,963,054	377.32.....	.....	.....443,771	.....	.....399,995	.....	.....399,995	(43,776)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/15/2020	12/10/2021	.....	.....	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.	12/15/2020	12/13/2021	23,136	8,732,151	377.42.....	.....	.....205,683	.....	.....185,607	.....	.....185,607	(20,076)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/15/2020	12/13/2021	.....	.....	407.58.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/15/2020	12/14/2021	9,461	3,574,585	377.83.....	.....	.....80,417	.....	.....71,961	.....	.....71,961	(8,456)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/15/2020	12/14/2021	.....	.....	405.07.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/15/2020	12/03/2021	19,414	7,325,830	377.34.....	.....	.....168,129	.....	.....151,413	.....	.....151,413	(16,716)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/15/2020	12/03/2021	.....	.....	405.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/15/2020	12/06/2021	36,249	13,680,811	377.41.....	.....	.....316,456	.....	.....285,323	.....	.....285,323	(31,133)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/15/2020	12/06/2021	.....	.....	406.1.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/15/2020	12/07/2021	8,993	3,385,954	376.52.....	.....	.....79,766	.....	.....72,088	.....	.....72,088	(7,678)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/15/2020	12/07/2021	.....	.....	402.38.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/15/2020	12/08/2021	4,227	1,593,103	376.85.....	.....	.....35,891	.....	.....32,174	.....	.....32,174	(3,717)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/15/2020	12/08/2021	.....	.....	400.53.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/15/2020	12/09/2021	32,358	12,208,530	377.3.....	.....	.....285,071	.....	.....256,956	.....	.....256,956	(28,115)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/15/2020	12/09/2021	.....	.....	405.99.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/15/2020	12/10/2021	23,482	8,878,196	378.09.....	.....	.....200,064	.....	.....179,316	.....	.....179,316	(20,748)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/15/2020	12/10/2021	.....	.....	407.49.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/15/2020	10/29/2021	271	99,141	366.4.....	.....	.....2,652	.....	.....2,499	.....	.....2,499	(153)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/15/2020	10/29/2021	.....	.....	381.1.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/15/2020	12/03/2021	26,612	10,018,425	376.46.....		244,566		222,509		222,509	(22,057)						03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/15/2020	12/03/2021	.....	.....	405.87.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/15/2020	12/03/2021	28,225	10,649,966	377.33.....	.....	.....248,094	.....	.....224,041	.....	.....224,041	(24,053)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/15/2020	12/03/2021	.....	.....	406.65.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868...	12/16/2020	12/15/2021	#####	84,412,506	3,694.62.....	.....	.....3,292,932	.....	.....3,604,770	.....	.....3,604,770	311,838	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868...	12/16/2020	12/15/2021	#####	77,701,671	3,694.62.....	.....	.....3,435,968	.....	.....3,778,920	.....	.....3,778,920	342,952	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868...	12/16/2020	12/15/2021	5,280,504	5,280,504	3,694.62.....	.....	.....209,636	.....	.....229,878	.....	.....229,878	20,242	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868...	12/16/2020	12/15/2021	3,612,788	3,612,788	3,694.62.....	.....	.....153,363	.....	.....168,332	.....	.....168,332	14,969	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868...	12/16/2020	12/15/2021	8,321,255	8,321,255	3,694.62.....	.....	.....430,875	.....	.....473,245	.....	.....473,245	42,370	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/17/2020	12/15/2021	20,778	7,873,117	378.91.....	.....	.....198,641	.....	.....164,016	.....	.....164,016	(34,625)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/17/2020	12/15/2022	1,113	421,712	378.91.....	.....	.....14,769	.....	.....12,315	.....	.....12,315	(2,454)	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	12/17/2020	12/15/2021	10,076	37,227,730	3,694.62.....	.....	.....1,417,520	.....	.....1,485,822	.....	.....1,485,822	68,302	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	12/17/2020	12/15/2021	.....	.....	3,953.24.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	12/17/2020	12/15/2021	12,940	47,807,718	3,694.62.....	.....	.....2,123,813	.....	.....2,240,333	.....	.....2,240,333	116,520	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	12/17/2020	12/15/2021	.....	.....	4,008.66.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	12/17/2020	12/15/2021	1,123	4,147,248	3,694.62.....	.....	.....167,018	.....	.....175,441	.....	.....175,441	8,423	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	12/17/2020	12/15/2021	.....	.....	3,971.72.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	12/17/2020	12/15/2021	344	1,270,395	3,694.62.....	.....	.....55,157	.....	.....58,121	.....	.....58,121	2,964	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	12/17/2020	12/15/2021	.....	.....	3,999.43.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	12/17/2020	12/15/2021	651	2,404,126	3,694.62.....	.....	.....120,329	.....	.....127,700	.....	.....127,700	7,371	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	12/17/2020	12/15/2021	.....	.....	4,064.08.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/22/2020	12/17/2021	34,349	13,048,437	379.88.....	.....	.....264,143	.....	.....234,411	.....	.....234,411	(29,732)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/22/2020	12/17/2021			408.26.....		(0)					0						03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/22/2020	12/17/2021	29,982	11,397,965	380.16.....	.....	.....227,863	.....	.....201,981	.....	.....201,981	(25,882)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/22/2020	12/17/2021	.....	.....	409.01.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/22/2020	12/20/2021	27,150	10,325,264	380.31.....	.....	.....205,794	.....	.....181,948	.....	.....181,948	(23,846)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/22/2020	12/20/2021	.....	.....	409.27.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/22/2020	12/21/2021	10,401	3,939,781	378.8.....	.....	.....85,078	.....	.....76,160	.....	.....76,160	(8,918)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/22/2020	12/21/2021	.....	.....	407.27.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/22/2020	12/15/2021	7,107	2,687,418	378.14.....	.....	.....57,282	.....	.....51,231	.....	.....51,231	(6,051)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/22/2020	12/15/2021	.....	.....	402.7.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/22/2020	12/16/2021	20,995	7,961,796	379.22.....	.....	.....167,962	.....	.....150,185	.....	.....150,185	(17,777)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/22/2020	12/16/2021	.....	.....	408.37.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/22/2020	12/17/2021	22,548	8,568,317	380.01.....	.....	.....174,744	.....	.....155,525	.....	.....155,525	(19,219)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/22/2020	12/17/2021	.....	.....	410.52.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/29/2020	12/14/2022	10,444	3,994,543	382.47.....	.....	.....119,271	.....	.....97,877	.....	.....97,877	(21,394)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/29/2020	12/14/2023	41,795	16,129,933	385.93.....	.....	.....573,845	.....	.....430,131	.....	.....430,131	(143,714)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/29/2020	12/15/2023	50,304	19,519,918	388.04.....	.....	.....647,411	.....	.....475,856	.....	.....475,856	(171,555)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/29/2020	12/15/2023	29,214	11,466,538	392.5.....	.....	.....326,029	.....	.....229,471	.....	.....229,471	(96,558)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/29/2020	12/18/2023	66,292	25,721,951	388.01.....	.....	.....855,167	.....	.....629,031	.....	.....629,031	(226,136)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/29/2020	12/19/2023	24,989	9,683,640	387.52.....	.....	.....327,603	.....	.....242,011	.....	.....242,011	(85,592)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/29/2020	12/20/2023	21,961	8,506,301	387.33.....	.....	.....289,671	.....	.....214,456	.....	.....214,456	(75,215)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/29/2020	12/21/2023	46,951	18,177,080	387.15.....	.....	.....623,509	.....	.....462,079	.....	.....462,079	(161,430)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/29/2020	12/22/2023	44,643	17,263,614	386.7.....	.....	.....601,347	.....	.....447,622	.....	.....447,622	(153,725)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/29/2020	12/22/2023	21,101	8,279,162	392.35.....		237,603		167,642		167,642	(69,961)						03.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/29/2020	12/26/2023	46,050	17,773,899	385.97.....	.....	.....635,950	.....	.....476,420	.....	.....476,420	(159,530)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/29/2020	12/16/2022	13,937	5,385,536	386.43.....	.....	.....135,604	.....	.....107,729	.....	.....107,729	(27,875)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/29/2020	12/27/2023	26,779	10,315,419	385.21.....	.....	.....378,651	.....	.....285,617	.....	.....285,617	(93,034)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/29/2020	12/28/2023	57,440	22,305,827	388.33.....	.....	.....738,109	.....	.....541,308	.....	.....541,308	(196,801)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/29/2020	12/16/2022	4,366	1,699,918	389.35.....	.....	.....37,548	.....	.....29,040	.....	.....29,040	(8,508)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/29/2020	12/19/2022	3,429	1,324,838	386.33.....	.....	.....33,607	.....	.....26,716	.....	.....26,716	(6,891)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/29/2020	12/20/2022	3,087	1,180,350	382.39.....	.....	.....35,529	.....	.....29,175	.....	.....29,175	(6,354)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/29/2020	12/21/2022	7,696	2,955,010	383.99.....	.....	.....83,112	.....	.....67,414	.....	.....67,414	(15,698)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/29/2020	12/22/2022	5,141	1,987,617	386.62.....	.....	.....49,919	.....	.....39,582	.....	.....39,582	(10,337)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/29/2020	12/23/2022	9,093	3,500,109	384.94.....	.....	.....94,654	.....	.....76,173	.....	.....76,173	(18,481)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/29/2020	12/28/2022	12,392	4,772,399	385.11.....	.....	.....128,632	.....	.....103,401	.....	.....103,401	(25,231)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/29/2020	11/03/2022	9,711	2,616,548	269.44.....	.....	.....125,176	.....	.....117,488	.....	.....117,488	(7,688)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/29/2020	12/27/2022	17,115	4,813,237	281.23.....	.....	.....123,399	.....	.....104,747	.....	.....104,747	(18,652)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/29/2020	12/28/2022	3,528	998,055	282.93.....	.....	.....23,070	.....	.....19,245	.....	.....19,245	(3,825)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/29/2020	11/16/2023	446	123,114	275.8.....	.....	.....5,455	.....	.....4,553	.....	.....4,553	(902)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/29/2020	11/09/2022	8,842	2,418,137	273.47.....	.....	.....93,641	.....	.....85,402	.....	.....85,402	(8,239)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/29/2020	11/17/2022	10,857	2,992,313	275.6.....	.....	.....103,363	.....	.....92,655	.....	.....92,655	(10,708)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/29/2020	11/23/2022	11,397	3,160,257	277.29.....	.....	.....99,495	.....	.....87,852	.....	.....87,852	(11,643)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/29/2020	12/01/2022	13,360	3,720,098	278.45.....	.....	.....110,087	.....	.....96,161	.....	.....96,161	(13,926)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/29/2020	12/06/2022	10,699	2,990,905	279.55.....	.....	.....83,238	.....	.....71,949	.....	.....71,949	(11,289)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/29/2020	12/09/2022	12,302	3,426,991	278.58.....	.....	.....101,243	.....	.....88,336	.....	.....88,336	(12,907)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/29/2020	12/15/2022	11,866	3,338,072	281.31.....	.....	.....84,250	.....	.....71,478	.....	.....71,478	(12,772)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to 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.	12/29/2020	12/21/2022	11,199	3,149,691	281.24.....	80,299	.....	.....	.....68,140	.....	.....68,140	(12,159)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2020	12/23/2021	22,339	8,475,156	379.38.....	191,673	.....	.....	.....159,408	.....	.....159,408	(32,265)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2020	12/23/2021	.....	.....	408.59.....	(0)	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2020	12/23/2021	34,410	13,049,137	379.23.....	299,707	.....	.....	.....250,075	.....	.....250,075	(49,632)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2020	12/23/2021	.....	.....	409.47.....	(0)	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2020	12/27/2021	...29,415	11,160,330	379.41.....	252,675	.....	.....	.....210,030	.....	.....210,030	(42,645)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2020	12/27/2021	.....	.....	408.48.....	(0)	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2020	12/28/2021	8,721	3,302,654	378.7.....	79,013	.....	.....	.....66,360	.....	.....66,360	(12,653)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2020	12/28/2021	.....	.....	410.07.....	(0)	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2020	12/29/2021	4,787	1,818,584	379.91.....	38,391	.....	.....	.....31,503	.....	.....31,503	(6,888)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2020	12/29/2021	.....	.....	404.58.....	(0)	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2020	11/12/2021	455	169,956	373.35.....	4,243	.....	.....	.....3,674	.....	.....3,674	(569)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2020	11/12/2021	.....	.....	392.03.....	(0)	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2020	12/22/2021	6,327	2,394,778	378.49.....	53,844	.....	.....	.....44,835	.....	.....44,835	(9,009)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2020	12/22/2021	.....	.....	402.92.....	(0)	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2020	12/23/2021	...29,036	11,001,793	378.9.....	254,647	.....	.....	.....212,924	.....	.....212,924	(41,723)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2020	12/23/2021	.....	.....	407.93.....	(0)	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2020	10/12/2021	10,194	2,669,040	261.83.....	117,432	.....	.....	.....114,024	.....	.....114,024	(3,408)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2020	10/12/2021	.....	.....	277.26.....	(0)	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2020	12/28/2021	12,784	3,525,769	275.8.....	83,478	.....	.....	.....72,006	.....	.....72,006	(11,472)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2020	12/28/2021	.....	.....	295.05.....	(0)	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2020	12/29/2021	4,858	1,344,531	276.76.....	.....	.....30,023	.....	.....25,618	.....	.....25,618	(4,405)	.....	.....	.....	.....	.....	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 December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2020	12/29/2021	.....	.....	296.52.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2020	10/29/2021	9,615	2,524,954	262.6.....	.....	.....100,767	.....	.....96,930	.....	.....96,930	(3,837)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2020	10/29/2021	.....	.....	276.6.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2020	11/09/2021	10,361	2,724,737	262.97.....	.....	.....114,597	.....	.....110,037	.....	.....110,037	(4,560)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2020	11/09/2021	.....	.....	278.46.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2020	11/19/2021	11,226	3,021,224	269.13.....	.....	.....100,247	.....	.....92,585	.....	.....92,585	(7,662)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2020	11/19/2021	.....	.....	285.9.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2020	12/02/2021	10,453	2,839,780	271.67.....	.....	.....83,206	.....	.....75,037	.....	.....75,037	(8,169)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2020	12/02/2021	.....	.....	289.05.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2020	12/09/2021	10,627	2,900,621	272.95.....	.....	.....81,296	.....	.....72,585	.....	.....72,585	(8,711)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2020	12/09/2021	.....	.....	291.82.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2020	12/14/2021	10,658	2,915,351	273.53.....	.....	.....78,018	.....	.....69,106	.....	.....69,106	(8,912)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2020	12/14/2021	.....	.....	291.8.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2020	12/17/2021	13,455	3,701,534	275.1.....	.....	.....91,765	.....	.....79,919	.....	.....79,919	(11,846)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2020	12/17/2021	.....	.....	294.71.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2020	12/23/2021	13,481	3,713,765	275.49.....	.....	.....90,185	.....	.....78,134	.....	.....78,134	(12,051)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2020	12/23/2021			295.19.....		(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 December 31of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
015999999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....										..483,115,451	..441,564,811	0	...1,189,793,157	XXX#####		(42,252,863)	0	0	0	0	XXX	XXX
021999999. Total-Purchased Options-Hedging Other.....										..483,115,451	..441,564,811	0	...1,189,793,157	XXX#####		(42,252,863)	0	0	0	0	XXX	XXX
Total Purchased Options																						
043999999. Total-Purchased Options-Call Options and Warrants.....										..483,115,451	..441,564,811	0	...1,189,793,157	XXX#####		(42,252,863)	0	0	0	0	XXX	XXX
049999999. Total-Purchased Options.....										..483,115,451	..441,564,811	0	...1,189,793,157	XXX#####		(42,252,863)	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																						
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G6750*AC6.....	D-1.....	Foreign Current cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	02/26/2015	04/29/2025		...30,800,000	3.41 USD (2.84 GBP)			325,252	3,460,000		4,168,491		(826,000)			320,408		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - L8367#AD5.....	D-1.....	Foreign Current cy	Bank of America NA B4TYDEB6GKMZO031MB27..	06/04/2015	06/25/2025		...12,400,300	4.41 USD (2.62 EUR)			208,258	(1,037,300)		(801,239)		(1,103,300)			131,305		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - L8367#AE3.....	D-1.....	Foreign Current cy	Bank of America NA B4TYDEB6GKMZO031MB27..	06/04/2015	06/25/2027		...12,400,300	4.52 USD (2.77 EUR)			203,154	(1,037,300)		(906,794)		(1,103,300)			157,890		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G2956@AP6.....	D-1.....	Foreign Current cy	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/25/2015	09/23/2025		...15,750,000	3.89 USD (3.43 GBP)			191,010	2,080,000		2,471,578		(413,000)			171,297		100 / QL.....
Pay Fixed CHF Receive Fixed USD Cross Currency Swap	AFS Bond - Q1297#AH1.....	D-1.....	Foreign Current cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	09/11/2015	10/08/2023		...49,129,990	3.55 USD (0.76 CHF)			1,338,680	(5,095,044)		(2,918,492)		(4,566,437)			408,833		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G0369@AX4.....	D-1.....	Foreign Current cy	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/28/2016	04/27/2026		...28,784,000	3.37 USD (2.93 GBP)			220,370	1,444,000		1,706,610		(826,000)			332,056		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - 78467KB#3.....	D-1.....	Foreign Current cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	03/08/2016	06/06/2026		...48,178,000	3.66 USD (3.05 GBP)			406,589	1,700,000		2,461,637		(1,404,200)			561,479		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G4622#AL3.....	D-1.....	Foreign Current cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	07/21/2016	09/14/2031		...17,141,800	3.46 USD (2.54 GBP)			172,379	(629,200)		(515,924)		(536,900)			280,487		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G2479@AC3.....	D-1.....	Foreign Current cy	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	08/12/2016	11/14/2026		...29,831,000	3.39 USD (2.28 GBP)			341,010	(1,610,000)		(677,842)		(949,900)			361,496		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G1591#AV4.....	D-1.....	Foreign Current cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	11/01/2016	02/20/2027		...10,994,400	3.22 USD (2.52 GBP)			55,842	(1,308,600)		(1,349,063)		(371,700)			136,243		100 / QL.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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)	.....	.....	.....512,414	(1,760,798)	.....	.....300,351	.....	.....(860,354)	.....	.....	.....195,209	.....	100 / QL.....
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)	.....	.....	.....513,455	(1,760,798)	.....	.....665,761	.....	.....(860,354)	.....	.....	.....224,510	.....	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)	.....	.....	.....909,216	(2,595,849)	.....	.....1,000,671	.....	.....(1,605,995)	.....	.....	.....377,660	.....	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)	.....	.....	.....63,585	(309,300)	.....	.....(204,742)	.....	.....(300,900)	.....	.....	.....43,200	.....	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)	.....	.....	.....614,654	(2,989,900)	.....	.....(1,979,173)	.....	.....(2,908,700)	.....	.....	.....417,605	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G6970*AK2.....	D-1.....	Foreign Currency	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	06/02/2017	06/26/2029	.....	....45,052,000	3.99 USD (2.8 GBP)	.....	.....	.....497,337	(2,793,000)	.....	.....(1,374,046)	.....	.....(1,445,500)	.....	.....	.....656,370	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - G2616#AM3.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP51OUK5573.....	06/08/2017	09/13/2027	.....	....34,782,000	3.99 USD (1.96 EUR)	.....	.....	.....668,968	(3,087,600)	.....	.....(1,934,260)	.....	.....(3,109,300)	.....	.....	.....450,293	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - 887389E@9.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP51OUK5573.....	08/22/2017	09/07/2027	.....	....23,516,000	3.97 USD (2.02 EUR)	.....	.....	.....454,395	(916,000)	.....	.....(55,366)	.....	.....(2,006,000)	.....	.....	.....304,068	.....	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)	.....	.....	.....268,138	(789,295)	.....	.....(346,180)	.....	.....(628,090)	.....	.....	.....469,189	.....	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)	.....	.....	.....190,278	(560,105)	.....	.....(245,659)	.....	.....(445,710)	.....	.....	.....332,949	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G8781@AD1.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP51OUK5573.....	01/24/2018	04/22/2028	.....	....49,747,250	3.82 USD (2.45 GBP)	.....	.....	.....842,981	1,902,250	.....	.....5,101,118	.....	.....(1,445,500)	.....	.....	.....672,616	.....	100 / QL.....

E18.214

SCHEDULE DB - PART A - SECTION 1

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

E18.215

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	.....	....14,294,000	4.45 USD (3.02 GBP)	.....	.....	.....253,473	624,000	.....	....1,771,629	.....	.....(413,000)	.....	.....	.....249,718	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G7737#AD6.....	D-1.....	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	01/25/2018	03/14/2033	.....	....11,435,200	4.45 USD (3.02 GBP)	.....	.....	.....202,778	499,200	.....	....1,417,303	.....	.....(330,400)	.....	.....	.....199,774	.....	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)	.....	.....	.....851,080	195,300	.....	....4,461,193	.....	.....(1,805,400)	.....	.....	.....303,074	.....	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)	.....	.....	.....270,800	184,800	.....	....2,148,697	.....	.....(289,100)	.....	.....	.....150,045	.....	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)	.....	.....	.....203,801	128,800	.....	....664,991	.....	.....(702,100)	.....	.....	.....169,524	.....	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)	.....	.....	.....291,144	184,000	.....	....949,988	.....	.....(1,003,000)	.....	.....	.....242,178	.....	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)	.....	.....	.....264,353	(490,500)	.....	....304,731	.....	.....(902,700)	.....	.....	.....161,864	.....	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)	.....	.....	.....264,353	(490,500)	.....	....304,731	.....	.....(902,700)	.....	.....	.....161,864	.....	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)	.....	.....	.....189,990	(459,000)	.....	....242,061	.....	.....(371,700)	.....	.....	.....184,869	.....	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)	.....	.....	.....189,990	(459,000)	.....	....242,061	.....	.....(371,700)	.....	.....	.....184,869	.....	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)	.....	.....	.....252,188	(942,500)	.....	.....(6,055)	.....	.....(536,900)	.....	.....	.....235,862	.....	100 / QL.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G2730#AE2.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	10/31/2018	01/31/2026	.....	.....12,810,000	4.34 USD (2.68 GBP)	.....	.....	.....200,571	(860,000)	.....	.....(155,190)	.....	.....(413,000)	.....	.....	.....144,470	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G2730#AF9.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	10/31/2018	01/31/2029	.....	.....20,496,000	4.48 USD (2.87 GBP)	.....	.....	.....308,454	(1,376,000)	.....	.....(72,988)	.....	.....(660,800)	.....	.....	.....291,491	.....	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)	.....	.....	.....346,497	(1,483,200)	.....	.....(146,895)	.....	.....(743,400)	.....	.....	.....417,379	.....	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)	.....	.....	.....190,365	(618,800)	.....	.....(160,854)	.....	.....(702,100)	.....	.....	.....158,349	.....	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)	.....	.....	.....190,745	(620,036)	.....	.....(161,175)	.....	.....(703,503)	.....	.....	.....158,665	.....	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)	.....	.....	.....142,235	(415,200)	.....	.....(25,472)	.....	.....(330,400)	.....	.....	.....172,193	.....	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)	.....	.....	.....280,623	(1,085,760)	.....	.....(528,461)	.....	.....(1,163,480)	.....	.....	.....229,157	.....	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)	.....	.....	.....280,623	(1,085,760)	.....	.....(528,461)	.....	.....(1,163,480)	.....	.....	.....229,157	.....	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)	.....	.....	.....183,223	(701,400)	.....	.....(188,033)	.....	.....(702,100)	.....	.....	.....113,884	.....	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)	.....	.....	.....50,469	(200,400)	.....	.....(72,074)	.....	.....(200,600)	.....	.....	.....36,197	.....	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)	.....	.....	.....201,875	(801,600)	.....	.....(288,296)	.....	.....(802,400)	.....	.....	.....144,790	.....	100 / QL.....

E18,216

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed AUD Receive Fixed USD 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)	.....	.....	.....8,716	(2,358,000)	.....	..(2,219,649)	.....	..(2,019,000)	.....	.....	.....304,985	.....	100 / QL.....
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	AFS Bond - Q4822#AA4.....	D-1.....	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27..	05/30/2019	08/28/2029	.....	....13,816,000	3.54 USD (3.38 AUD)	.....	.....	.....5,811	(1,572,000)	.....	..(1,479,766)	.....	..(1,346,000)	.....	.....	.....203,323	.....	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)	.....	.....	.....395,013	(702,101)	.....	.....957,342	.....	.....(764,760)	.....	.....	.....217,513	.....	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)	.....	.....	.....148,130	(263,288)	.....	.....359,003	.....	.....(286,785)	.....	.....	.....81,567	.....	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)	.....	.....	.....790,027	(1,404,202)	.....	....1,914,683	.....	..(1,529,519)	.....	.....	.....435,026	.....	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)	.....	.....	.....(4,248)	(328,800)	.....	.....(338,187)	.....	.....(269,200)	.....	.....	.....40,177	.....	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)	.....	.....	.....(12,743)	(986,400)	.....	..(1,014,561)	.....	.....(807,600)	.....	.....	.....120,530	.....	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)	.....	.....	.....(21,769)	(1,685,100)	.....	..(1,733,209)	.....	..(1,379,650)	.....	.....	.....205,906	.....	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)	.....	.....	.....(6,371)	(493,200)	.....	.....(507,281)	.....	.....(403,800)	.....	.....	.....60,265	.....	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	.....	....9,088,640	4.61 USD (2.3 EUR)	.....	.....	.....202,567	(1,016,651)	.....	.....(728,537)	.....	.....(819,684)	.....	.....	.....192,858	.....	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	.....	....6,059,094	4.61 USD (2.3 EUR)	.....	.....	.....135,045	(677,767)	.....	.....(485,691)	.....	.....(546,456)	.....	.....	.....128,572	.....	100 / QL.....

E18,217

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - XS2055747518.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	09/23/2019	12/31/2038	.....	.....2,494,327	4.61 USD (2.3 EUR)	.....	.....	.....55,593	(279,014)	.....	.....(199,943)	.....	.....(224,958)	.....	.....	.....52,929	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - L0175#AE2.....	D-1.....	Foreign Currency	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	10/02/2019	09/30/2031	.....	.....6,567,000	3.44 USD (1.38 EUR)	.....	.....	.....66,840	(762,600)	.....	.....(482,956)	.....	.....(601,800)	.....	.....	.....107,674	.....	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)	.....	.....	.....77,980	(889,700)	.....	.....(563,449)	.....	.....(702,100)	.....	.....	.....125,620	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - L0175#AE2.....	D-1.....	Foreign Currency	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	10/02/2019	09/30/2031	.....	.....3,283,500	3.44 USD (1.38 EUR)	.....	.....	.....33,420	(381,300)	.....	.....(241,478)	.....	.....(300,900)	.....	.....	.....53,837	.....	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)	.....	.....	.....107,396	(1,265,400)	.....	.....(1,044,124)	.....	.....(1,265,400)	.....	.....	.....149,034	.....	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)	.....	.....	.....107,396	(1,265,400)	.....	.....(1,044,124)	.....	.....(1,265,400)	.....	.....	.....149,034	.....	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	.....	.....4,145,705	3.69 USD (2.3 EUR)	.....	.....	.....40,922	(344,403)	.....	.....(429,116)	.....	.....(344,403)	.....	.....	.....87,970	.....	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)	.....	.....	.....40,944	(1,132,800)	.....	.....(1,931,997)	.....	.....(1,132,800)	.....	.....	.....130,485	.....	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)	.....	.....	.....51,180	(1,416,000)	.....	.....(2,414,996)	.....	.....(1,416,000)	.....	.....	.....163,106	.....	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)	.....	.....	.....155,415	(1,172,091)	.....	.....(2,385,838)	.....	.....(1,172,091)	.....	.....	.....693,474	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - PPE40TVM0.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	09/04/2020	09/18/2027		19,534,143	2.97 USD (2.7 GBP)			8,375	(700,164)		(1,158,966)		(700,164)			253,150		100 / QL.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - PPE40TVM0.....	D-1.....	Foreig n Curren cy	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	09/04/2020	09/18/2027	.....	....6,598,530	2.97 USD (2.7 GBP)	.....	.....	.....2,829	(236,470)	.....	.....(391,444)	.....	.....(236,470)	.....	.....	.....85,513	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - D8563#AB0.....	D-1.....	Foreig n Curren cy	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	10/01/2020	10/29/2032	.....	....17,021,550	2.76 USD (1.45 EUR)	.....	.....	.....36,529	(691,650)	.....	..(1,333,661)	.....	.....(691,650)	.....	.....	.....292,796	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - D8563#AB0.....	D-1.....	Foreig n Curren cy	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	10/01/2020	10/29/2032	.....	....5,869,500	2.76 USD (1.45 EUR)	.....	.....	.....12,596	(238,500)	.....	.....(459,883)	.....	.....(238,500)	.....	.....	.....100,964	.....	100 / QL.....
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	AFS Bond - Q8806@AA7.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	10/08/2020	06/30/2042	.....	....3,042,575	3.75 USD (4.07 AUD)	.....	.....	.....(3,684)	(227,375)	.....	.....(284,498)	.....	.....(227,375)	.....	.....	.....70,555	.....	100 / QL.....
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	AFS Bond - Q8806@AA7.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	10/08/2020	06/30/2042	.....	....26,273,530	3.75 USD (4.07 AUD)	.....	.....	.....(31,811)	(1,963,450)	.....	..(2,456,725)	.....	..(1,963,450)	.....	.....	.....609,263	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond -	D-1.....	Foreig n Curren cy	Bank of America NA B4TYDEB6GKMZO031MB27..	10/22/2020	01/31/2033	.....	....19,630,500	4.56 USD (3.99 GBP)	.....	.....	.....	.....(874,500)	.....	..(1,533,729)	.....	.....(874,500)	.....	.....	.....341,327	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond -	D-1.....	Foreig n Curren cy	Bank of America NA B4TYDEB6GKMZO031MB27..	10/22/2020	01/31/2033	.....	....5,234,800	4.56 USD (3.99 GBP)	.....	.....	.....	.....(233,200)	.....	.....(408,995)	.....	.....(233,200)	.....	.....	.....91,021	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond -	D-1.....	Foreig n Curren cy	Bank of America NA B4TYDEB6GKMZO031MB27..	10/22/2020	01/31/2033	.....	....3,926,100	4.56 USD (3.99 GBP)	.....	.....	.....	.....(174,900)	.....	.....(306,746)	.....	.....(174,900)	.....	.....	.....68,265	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond -	D-1.....	Foreig n Curren cy	Bank of America NA B4TYDEB6GKMZO031MB27..	10/30/2020	01/07/2031	.....	....54,980,600	3.07 USD (1.62 EUR)	.....	.....	.....2,107	(2,434,600)	.....	..(3,269,476)	.....	..(2,434,600)	.....	.....	.....870,391	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond -	D-1.....	Foreig n Curren cy	Bank of America NA B4TYDEB6GKMZO031MB27..	10/30/2020	01/07/2031	.....	....4,679,200	3.07 USD (1.62 EUR)	.....	.....	.....179	(207,200)	.....	.....(278,253)	.....	.....(207,200)	.....	.....	.....74,076	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - L2836*AA1.....	D-1.....	Foreig n Curren cy	Merrill Lynch Capital Services GDWTX036O1TB7DW3U69.	12/04/2014	02/03/2024		43,347,500	3.78 USD (1.97 EUR)			823,285	591,500		1,847,878		..(3,510,500)			381,184		100 / QL.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
1019999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange.....										0	0	17,835,261	(55,754,119)	XXX	(11,307,503)	0	(73,021,919)	0	0	18,286,923	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										0	0	17,835,261	(55,754,119)	XXX	(11,307,503)	0	(73,021,919)	0	0	18,286,923	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.	12/28/2020	01/05/2021	.....	..808,236,325	0.0 (JPM Mozaic USD Index)	.....	.....	.....	.....(2,131,702)	.....	..(2,131,702)	..(2,131,702)	.....	.....	.....	.....472,985	.....	03.....
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/28/2020	01/05/2021	.....	..374,906,108	0.0 (JPM Mozaic II USD Index)	.....	.....	.....	.....88,794	.....	.....88,794	88,794	.....	.....	.....	.....219,397	.....	03.....
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/28/2020	01/04/2021	.....	..140,263,713	0.0 (UBS Zebra Edge USD Index)	.....	.....	.....7,225	(574,392)	.....	.....(574,392)	(574,392)	.....	.....	.....	.....73,417	.....	03.....
1149999999. Total-Swaps-Hedging Other-Total Return.....										0	0	7,225	(2,617,300)	XXX	..(2,617,300)	..(2,617,300)	0	0	0	765,799	XXX	XXX
1169999999. Total-Swaps-Hedging Other.....										0	0	7,225	(2,617,300)	XXX	..(2,617,300)	..(2,617,300)	0	0	0	765,799	XXX	XXX
Total - Swaps																						
1379999999. Total-Swaps-Foreign Exchange.....										0	0	17,835,261	(55,754,119)	XXX	(11,307,503)	0	(73,021,919)	0	0	18,286,923	XXX	XXX
1389999999. Total-Swaps-Total Return.....										0	0	7,225	(2,617,300)	XXX	..(2,617,300)	..(2,617,300)	0	0	0	765,799	XXX	XXX
1409999999. Total-Swaps.....										0	0	17,842,486	(58,371,419)	XXX	(13,924,803)	..(2,617,300)	(73,021,919)	0	0	19,052,722	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										0	0	17,835,261	(55,754,119)	XXX	(11,307,503)	0	(73,021,919)	0	0	18,286,923	XXX	XXX
1709999999. Total-Hedging Other.....										..483,115,451	..441,564,811	7,225	1,187,175,857	XXX#####	(44,870,163)	0	0	0	0	765,799	XXX	XXX
1759999999. TOTAL.....										..483,115,451	..441,564,811	17,842,486	1,131,421,738	XXX#####	(44,870,163)	(73,021,919)	0	0	19,052,722	XXX	XXX	

E18.220

(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 A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Options - Hedging Other - Call Options and Warrants																								
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	01/17/2017	01/10/2020	01/10/2020	Exercise...	308	78,701	255.83.....	3,458	.....	.....8,075	.....	.....3,458	...	(4,156)	.....	.....	.....4,618	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	01/17/2017	01/10/2020	01/10/2020	Exercise...	4,806	...1,231,186	256.17.....	53,252	.....	.....124,527	.....	.....53,252	...	(64,069)	.....	.....	.....71,275	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	01/17/2017	01/10/2020	01/10/2020	Exercise...	30,483	...7,808,205	256.15.....	338,056	.....	.....790,423	.....	.....338,056	...	(406,666)	.....	.....	.....452,367	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	01/17/2017	01/10/2020	01/10/2020	Exercise...	12,077	...3,182,754	263.54.....	96,132	.....	.....223,906	.....	.....96,132	...	(109,712)	.....	.....	.....127,774	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	01/17/2017	01/10/2020	01/10/2020	Exercise...	18,464	...4,740,706	256.75.....	199,414	.....	.....467,700	.....	.....199,414	...	(240,609)	.....	.....	.....268,286	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	01/17/2017	01/10/2020	01/10/2020	Exercise...	34,339	...9,037,959	263.2.....	277,800	.....	.....648,316	.....	.....277,800	...	(319,152)	.....	.....	.....370,515	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	01/17/2017	01/10/2020	01/10/2020	Exercise...	66,927	...17,133,217	256.....	746,901	.....	.....1,745,447	.....	.....746,901	...	(898,202)	.....	.....	.....998,545	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	01/17/2017	01/10/2020	01/10/2020	Exercise...	87,062	...22,851,931	262.48.....	728,706	.....	.....1,706,408	.....	.....728,706	...	(847,446)	.....	.....	.....977,702	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	01/17/2017	01/10/2020	01/10/2020	Exercise...	59,784	...15,350,858	256.77.....	645,672	.....	.....1,513,145	.....	.....645,672	...	(777,860)	.....	.....	.....867,473	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	01/17/2017	01/10/2020	01/10/2020	Exercise...	40,829	...10,719,254	262.54.....	340,514	.....	.....797,799	.....	.....340,514	...	(396,201)	.....	.....	.....457,285	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	01/17/2017	01/10/2020	01/10/2020	Exercise...	163,883	...42,803,056	261.18.....	1,455,284	.....	.....3,425,162	.....	.....1,455,284	...	(1,724,583)	.....	.....	.....1,969,878	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	01/17/2017	01/10/2020	01/10/2020	Exercise...	120,204	...31,441,768	261.57.....	1,048,179	.....	.....2,465,385	.....	.....1,048,179	...	(1,237,311)	.....	.....	.....1,417,206	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	02/13/2017	02/07/2020	02/07/2020	Exercise...	60,497	...15,562,912	257.25.....	753,795	.....	.....1,283,146	.....	.....753,795	...	(655,906)	.....	.....	.....529,351	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	02/13/2017	02/07/2020	02/07/2020	Exercise...	122,240	...32,210,337	263.5.....	1,168,618	.....	.....1,828,716	.....	.....1,168,618	...	(917,155)	.....	.....	.....660,098	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	02/13/2017	02/07/2020	02/07/2020	Exercise...	222,502	...57,249,770	257.3.....	2,765,700	.....	.....4,708,143	.....	.....2,765,700	...	(2,407,918)	.....	.....	.....1,942,443	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	02/13/2017	02/07/2020	02/07/2020	Exercise...	119,898	...31,535,682	263.02.....	1,170,209	.....	.....1,851,232	.....	.....1,170,209	...	(933,053)	.....	.....	.....681,023	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	02/13/2017	02/07/2020	02/07/2020	Exercise...	408,028	...106,976,718	262.18.....	4,129,241	.....	.....6,642,692	.....	.....4,129,241	...	(3,370,533)	.....	.....	.....2,513,451	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	02/13/2017	02/07/2020	02/07/2020	Exercise...	16,560	...4,261,473	257.34.....	205,506	.....	.....349,741	.....	.....205,506	...	(178,879)	.....	.....	.....144,235	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	03/02/2017	02/28/2020	02/28/2020	Exercise...	59,998	...15,661,794	261.04.....	685,773	.....	.....270,590	.....	.....685,773	...	(484,220)	.....	.....	.....(415,184)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	03/02/2017	02/28/2020	02/28/2020	Exercise...	4,630	...1,210,699	261.48.....	51,997	.....	.....18,845	.....	.....51,997	...	(36,263)	.....	.....	.....(33,152)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	03/02/2017	02/28/2020	02/28/2020	Exercise...	13,178	...3,442,364	261.23.....	149,433	.....	.....56,927	.....	.....149,433	...	(105,040)	.....	.....	.....(92,506)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	03/02/2017	02/28/2020	02/28/2020	Maturity....	31,048	...8,310,388	267.66.....	266,394	.....	.....	.....	.....266,394	...	(134,579)	.....	.....	.....(266,394)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/02/2017	02/28/2020	02/28/2020	Maturity....	35,574	9,505,148	267.19.....	311,633	.....	.....	.....311,633	...	(164,333)	.....	.....	.....(311,633)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/02/2017	02/28/2020	02/28/2020	Maturity....	89,652	..23,857,304	266.11.....	824,799	.....	.....	.....824,799	...	(470,726)	.....	.....	.....(824,799)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/02/2017	02/28/2020	02/28/2020	Exercise...	29,722	..10,301,939	346.61.....	465,149	.....	.....810,519	465,149	...	(765,086)	.....	.....	.....345,370	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/02/2017	02/28/2020	02/28/2020	Exercise...	52,598	..18,255,146	347.07.....	811,585	.....	.....1,410,149	811,585	...	(1,341,386)	.....	.....	.....598,564	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/02/2017	02/28/2020	02/28/2020	Exercise...	66,832	..23,697,970	354.59.....	809,336	.....	.....1,289,190	809,336	...	(1,425,044)	.....	.....	.....479,854	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/02/2017	02/28/2020	02/28/2020	Exercise...	81,570	..28,225,577	346.03.....	1,299,406	.....	.....2,271,717	1,299,406	...	(2,124,066)	.....	.....	.....972,311	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/02/2017	02/28/2020	02/28/2020	Exercise...	63,236	..22,400,170	354.23.....	775,276	.....	.....1,242,592	775,276	...	(1,361,590)	.....	.....	.....467,316	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/02/2017	02/28/2020	02/28/2020	Exercise...	174,049	..61,435,989	352.98.....	2,222,612	.....	.....3,637,634	2,222,612	...	(3,875,814)	.....	.....	.....1,415,022	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/27/2017	03/23/2020	03/23/2020	Exercise...	41,571	..14,461,304	347.87.....	566,197	.....	.....434,417	566,197	...	(1,100,627)	.....	.....	.....(131,780)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/27/2017	03/23/2020	03/23/2020	Exercise...	50,565	..17,581,287	347.7.....	692,734	.....	.....536,995	692,734	...	(1,343,258)	.....	.....	.....(155,739)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/27/2017	03/23/2020	03/23/2020	Exercise...	108,008	..38,408,565	355.61.....	1,132,999	.....	.....292,700	1,132,999	...	(2,364,746)	.....	.....	.....(840,299)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/27/2017	03/23/2020	03/23/2020	Exercise...	153,055	..53,198,850	347.58.....	2,104,506	.....	.....1,643,810	2,104,506	...	(4,076,587)	.....	.....	.....(460,695)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/27/2017	03/23/2020	03/23/2020	Exercise...	89,469	..31,765,823	355.05.....	957,314	.....	.....292,562	957,314	...	(1,989,975)	.....	.....	.....(664,752)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/27/2017	03/23/2020	03/23/2020	Exercise...	247,826	..87,705,452	353.9.....	2,758,298	.....	.....1,095,389	2,758,298	...	(5,689,554)	.....	.....	.....(1,662,909)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/04/2017	03/31/2020	03/31/2020	Exercise...	11,841	3,079,717	260.08.....	121,848	.....	.....4,381	121,848	...	(120,107)	.....	.....	.....(117,467)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/04/2017	03/31/2020	03/31/2020	Exercise...	20,066	5,218,098	260.05.....	206,878	.....	.....8,026	206,878	...	(203,723)	.....	.....	.....(198,852)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/04/2017	03/31/2020	03/31/2020	Maturity....	15,740	4,179,567	265.53.....	126,868	.....	.....	.....126,868	...	(109,767)	.....	.....	.....(126,868)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/04/2017	03/31/2020	03/31/2020	Maturity....	45,357	..12,007,430	264.73.....	379,640	.....	.....	.....379,640	...	(337,961)	.....	.....	.....(379,640)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/04/2017	03/31/2020	03/31/2020	Maturity....	4,100	1,069,011	260.74.....	40,999	.....	.....	.....40,999	...	(40,083)	.....	.....	.....(40,999)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/04/2017	03/31/2020	03/31/2020	Maturity....	18,280	4,869,685	266.4.....	141,484	.....	.....	.....141,484	...	(117,738)	.....	.....	.....(141,484)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/04/2017	03/31/2020	03/31/2020	Exercise...	11,484	3,998,377	348.18.....	174,437	.....	.....167,661	174,437	...	(282,302)	.....	.....	.....(6,775)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/04/2017	03/31/2020	03/31/2020	Exercise...	16,512	5,752,511	348.39.....	249,162	.....	.....237,603	249,162	...	(404,105)	.....	.....	.....(11,558)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/04/2017	03/31/2020	03/31/2020	Exercise....	55,677	19,842,280	356.38.....	647,527	356,335		647,527		(1,112,233)			(291,192)			03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/04/2017	03/31/2020	03/31/2020	Exercise....	52,017	18,121,721	348.38.....	784,938	749,046		784,938		(1,273,576)			(35,892)			03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/04/2017	03/31/2020	03/31/2020	Exercise....	43,239	15,384,712	355.81.....	512,809	301,373		512,809		(878,347)			(211,437)			03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/04/2017	03/31/2020	03/31/2020	Exercise....	114,757	40,693,831	354.61.....	1,417,244	937,561		1,417,244		(2,412,064)			(479,683)			03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/18/2017	04/13/2020	04/13/2020	Exercise....	2,374	829,652	349.48.....	32,262	32,096		32,262		(59,032)			(166)			03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/18/2017	04/13/2020	04/13/2020	Exercise....	26,273	9,172,286	349.11.....	361,521	364,937		361,521		(658,540)			3,416			03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/18/2017	04/13/2020	04/13/2020	Exercise....	27,912	9,745,642	349.16.....	383,506	386,298		383,506		(698,774)			2,791			03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/18/2017	04/13/2020	04/13/2020	Exercise....	11,654	4,162,676	357.18.....	122,253	67,828		122,253		(236,628)			(54,425)			03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/18/2017	04/13/2020	04/13/2020	Exercise....	46,445	16,563,198	356.62.....	496,497	296,319		496,497		(959,598)			(200,178)			03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/18/2017	04/13/2020	04/13/2020	Exercise....	51,291	18,284,223	356.48.....	551,378	334,417		551,378		(1,063,787)			(216,961)			03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/18/2017	04/13/2020	04/13/2020	Exercise....	184,871	65,701,290	355.39.....	2,063,160	1,406,868		2,063,160		(3,958,943)			(656,292)			03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/18/2017	04/13/2020	04/13/2020	Exercise....	73,357	25,608,234	349.09.....	1,010,127	1,020,397		1,010,127		(1,839,419)			10,270			03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/27/2017	04/24/2020	04/24/2020	Exercise....	7,834	2,740,803	349.86.....	124,326	109,676		124,326		(173,814)			(14,650)			03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/27/2017	04/24/2020	04/24/2020	Exercise....	15,628	5,460,890	349.42.....	251,462	225,675		251,462		(350,153)			(25,787)			03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/27/2017	04/24/2020	04/24/2020	Exercise....	41,672	14,580,525	349.89.....	660,914	582,154		660,914		(923,751)			(78,760)			03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/27/2017	04/24/2020	04/24/2020	Exercise....	5,176	1,857,085	358.78.....	61,803	26,295		61,803		(89,288)			(35,508)			03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/27/2017	04/24/2020	04/24/2020	Exercise....	95,871	33,553,073	349.98.....	1,516,686	1,330,695		1,516,686		(2,120,464)			(185,991)			03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/27/2017	04/24/2020	04/24/2020	Exercise....	62,253	22,238,142	357.22.....	782,525	413,362		782,525		(1,131,078)			(369,162)			03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/27/2017	04/24/2020	04/24/2020	Exercise....	58,996	21,066,778	357.09.....	744,526	399,401		744,526		(1,076,559)			(345,125)			03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/27/2017	04/24/2020	04/24/2020	Exercise....	160,598	57,166,461	355.96.....	2,103,834	1,268,724		2,103,834		(3,033,841)			(835,110)			03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/08/2017	05/04/2020	05/04/2020	Exercise....	3,298	1,163,664	352.82.....	48,549	36,775		48,549		(67,222)			(11,775)			03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/08/2017	05/04/2020	05/04/2020	Exercise....	15,074	5,314,196	352.53.....	224,006	172,452		224,006		(309,475)			(51,555)			03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/08/2017	05/04/2020	05/04/2020	Exercise...	28,818	..10,162,907	352.66.....	426,504	.....	.....325,930	.....	.....426,504	...	(589,629)	.....	.....(100,574)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/08/2017	05/04/2020	05/04/2020	Exercise...	174	62,796	360.94.....	1,966	.....	.....527	.....	.....1,966	...	(2,740)	.....	.....(1,439)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/08/2017	05/04/2020	05/04/2020	Exercise...	3,224	1,137,468	352.85.....	47,420	.....	.....35,847	.....	.....47,420	...	(65,639)	.....	.....(11,573)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/08/2017	05/04/2020	05/04/2020	Exercise...	12,049	...4,346,326	360.72.....	137,238	.....	.....39,159	.....	.....137,238	...	(191,266)	.....	.....(98,079)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/08/2017	05/04/2020	05/04/2020	Exercise...	70,540	..24,873,868	352.62.....	1,044,700	.....	.....800,631	.....	.....1,044,700	...	...(1,445,388)	.....	.....(244,069)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/08/2017	05/04/2020	05/04/2020	Exercise...	47,187	..17,013,219	360.55.....	540,289	.....	.....161,379	.....	.....540,289	...	(754,142)	.....	.....(378,910)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/08/2017	05/04/2020	05/04/2020	Exercise...	34,754	..12,509,735	359.95.....	406,275	.....	.....139,711	.....	.....406,275	...	(567,725)	.....	.....(266,564)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/08/2017	05/04/2020	05/04/2020	Exercise...	9,914	...3,563,041	359.38.....	118,081	.....	.....45,507	.....	.....118,081	...	(165,369)	.....	.....(72,573)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/08/2017	05/04/2020	05/04/2020	Exercise...	106,016	..38,069,131	359.09.....	1,275,367	.....	.....517,356	.....	.....1,275,367	...	(1,786,036)	.....	.....(758,011)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/23/2017	05/18/2020	05/18/2020	Exercise...	425	150,102	352.89.....	6,708	.....	.....5,006	.....	.....6,708	...	(8,185)	.....	.....(1,701)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/23/2017	05/18/2020	05/18/2020	Exercise...	15,210	...5,372,869	353.24.....	237,432	.....	.....173,701	.....	.....237,432	...	(289,832)	.....	.....(63,731)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/23/2017	05/18/2020	05/18/2020	Exercise...	25,105	...8,882,170	353.8.....	385,112	.....	.....272,641	.....	.....385,112	...	(471,201)	.....	.....(112,471)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/23/2017	05/18/2020	05/18/2020	Exercise...	29,747	..10,515,327	353.49.....	460,784	.....	.....332,276	.....	.....460,784	...	(563,021)	.....	.....(128,508)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/23/2017	05/18/2020	05/18/2020	Exercise...	7,919	...2,866,250	361.93.....	93,607	.....	.....21,620	.....	.....93,607	...	(112,848)	.....	.....(71,987)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/23/2017	05/18/2020	05/18/2020	Exercise...	22,860	...8,075,066	353.24.....	356,845	.....	.....261,061	.....	.....356,845	...	(435,599)	.....	.....(95,783)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/23/2017	05/18/2020	05/18/2020	Exercise...	25,973	...9,391,757	361.6.....	310,375	.....	.....79,477	.....	.....310,375	...	(375,148)	.....	.....(230,898)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/23/2017	05/18/2020	05/18/2020	Exercise...	110,599	..39,119,990	353.71.....	1,701,013	.....	.....1,211,060	.....	.....1,701,013	...	...(2,081,308)	.....	.....(489,954)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/23/2017	05/18/2020	05/18/2020	Exercise...	54,095	..19,556,792	361.53.....	648,052	.....	.....169,316	.....	.....648,052	...	(783,434)	.....	.....(478,737)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/23/2017	05/18/2020	05/18/2020	Exercise...	52,740	..19,049,533	361.2.....	638,676	.....	.....182,479	.....	.....638,676	...	(774,071)	.....	.....(456,197)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/23/2017	05/18/2020	05/18/2020	Exercise...	489	175,972	359.92.....	6,175	.....	.....2,317	.....	.....6,175	...	(7,538)	.....	.....(3,858)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/23/2017	05/18/2020	05/18/2020	Exercise...	33,987	..12,253,897	360.55.....	420,415	.....	.....139,685	.....	.....420,415	...	(511,746)	.....	.....(280,730)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/23/2017	05/18/2020	05/18/2020	Exercise...	169,085	..60,853,864	359.9.....	2,137,240	.....	.....804,847	.....	.....2,137,240	...	...(2,608,680)	.....	.....(1,332,394)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.4

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)	
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	05/31/2017	05/29/2020	05/29/2020	Exercise....	1,829	649,749	355.18.....	28,099	.....	.....19,044	.....	.....28,099	...	(31,767)	.....	.....	.....(9,055)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	05/31/2017	05/29/2020	05/29/2020	Exercise....	10,010	...3,560,894	355.75.....	151,044	.....	.....98,494	.....	.....151,044	...	(170,868)	.....	.....	.....(52,550)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	05/31/2017	05/29/2020	05/29/2020	Exercise....	29,248	..10,390,965	355.27.....	447,788	.....	.....301,840	.....	.....447,788	...	(506,747)	.....	.....	.....(145,948)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	05/31/2017	05/29/2020	05/29/2020	Exercise....	8,565	...3,042,366	355.2.....	131,476	.....	.....88,993	.....	.....131,476	...	(148,651)	.....	.....	.....(42,483)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	05/31/2017	05/29/2020	05/29/2020	Exercise....	10,021	...3,654,285	364.65.....	113,542	.....	.....9,420	.....	.....113,542	...	(121,187)	.....	.....	.....(104,122)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	05/31/2017	05/29/2020	05/29/2020	Exercise....	43,409	..15,440,581	355.7.....	655,910	.....	.....429,315	.....	.....655,910	...	(742,294)	.....	.....	.....(226,595)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	05/31/2017	05/29/2020	05/29/2020	Exercise....	28,551	..10,387,314	363.81.....	332,625	.....	.....50,822	.....	.....332,625	...	(359,378)	.....	.....	.....(281,803)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	05/31/2017	05/29/2020	05/29/2020	Exercise....	56,398	..20,044,959	355.42.....	859,505	.....	.....573,567	.....	.....859,505	...	(972,710)	.....	.....	.....(285,938)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	05/31/2017	05/29/2020	05/29/2020	Exercise....	47,246	..17,175,724	363.54.....	555,610	.....	.....96,854	.....	.....555,610	...	(601,884)	.....	.....	.....(458,756)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	05/31/2017	05/29/2020	05/29/2020	Exercise....	20,961	...7,613,180	363.2.....	249,231	.....	.....50,098	.....	.....249,231	...	(271,247)	.....	.....	.....(199,133)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	05/31/2017	05/29/2020	05/29/2020	Exercise....	39,418	..14,285,586	362.41.....	481,297	.....	.....125,350	.....	.....481,297	...	(527,845)	.....	.....	.....(355,947)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	05/31/2017	05/29/2020	05/29/2020	Exercise....	92,032	..33,318,247	362.03.....	1,137,512	.....	.....327,633	.....	.....1,137,512	...	(1,252,767)	.....	.....	.....(809,879)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	06/14/2017	06/12/2020	06/12/2020	Exercise....	8,379	...3,004,487	358.57.....	126,524	.....	.....54,296	.....	.....126,524	...	(119,545)	.....	.....	.....(72,228)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	06/14/2017	06/12/2020	06/12/2020	Exercise....	31,562	..11,301,614	358.08.....	483,841	.....	.....219,985	.....	.....483,841	...	(458,252)	.....	.....	.....(263,856)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	06/14/2017	06/12/2020	06/12/2020	Exercise....	27,678	...9,908,667	358.....	425,408	.....	.....195,129	.....	.....425,408	...	(402,934)	.....	.....	.....(230,280)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	06/14/2017	06/12/2020	06/12/2020	Exercise....	4,956	...1,773,483	357.86.....	76,468	.....	.....35,632	.....	.....76,468	...	(72,533)	.....	.....	.....(40,836)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	06/14/2017	06/12/2020	06/12/2020	Exercise....	52,333	..18,746,878	358.22.....	798,608	.....	.....357,437	.....	.....798,608	...	(756,293)	.....	.....	.....(441,171)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	06/14/2017	06/12/2020	06/12/2020	Exercise....	38,061	..13,632,301	358.17.....	581,952	.....	.....261,860	.....	.....581,952	...	(550,767)	.....	.....	.....(320,093)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	06/14/2017	06/12/2020	06/12/2020	Exercise....	111,972	..40,830,521	364.65.....	1,395,169	.....	.....44,789	.....	.....1,395,169	...	(1,229,938)	.....	.....	.....(1,350,380)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	06/14/2017	06/12/2020	06/12/2020	Exercise....	49,020	..17,870,332	364.55.....	612,753	.....	.....24,510	.....	.....612,753	...	(541,207)	.....	.....	.....(588,243)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	06/14/2017	06/12/2020	06/12/2020	Maturity....	21,500	...7,891,433	367.04.....	247,682	.....	.....	.....	.....247,682	...	(207,408)	.....	.....	.....(247,682)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	06/14/2017	06/12/2020	06/12/2020	Maturity....	61,015	..22,355,911	366.4.....	718,147	.....	.....	.....	.....718,147	...	(610,313)	.....	.....	.....(718,147)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.5

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/14/2017	06/12/2020	06/12/2020	Maturity....	72,268	..26,454,567	366.06.....	859,994	.....	.....	.....859,994	...	(736,835)	.....	.....	.....(859,994)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/14/2017	06/12/2020	06/12/2020	Maturity....	13,496	...4,936,632	365.79.....	162,085	.....	.....	.....162,085	...	(139,587)	.....	.....	.....(162,085)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/28/2017	06/26/2020	06/26/2020	Exercise...	5,599	...2,004,326	357.98.....	76,482	45,632	.....	.....76,482	...	(91,166)	.....	.....	.....(30,850)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/28/2017	06/26/2020	06/26/2020	Exercise...	23,922	...8,545,524	357.23.....	334,424	212,903	.....	.....334,424	...	(399,477)	.....	.....	.....(121,522)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/28/2017	06/26/2020	06/26/2020	Exercise...	29,541	..10,548,348	357.07.....	415,352	267,645	.....	.....415,352	...	(495,609)	.....	.....	.....(147,707)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/28/2017	06/26/2020	06/26/2020	Exercise...	1,677	599,294	357.45.....	23,288	14,553	.....	.....23,288	...	(27,786)	.....	.....	.....(8,735)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/28/2017	06/26/2020	06/26/2020	Exercise...	23,814	...8,715,382	365.98.....	249,569	3,572	.....	.....249,569	...	(279,253)	.....	.....	.....(245,997)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/28/2017	06/26/2020	06/26/2020	Exercise...	84,272	..30,097,659	357.15.....	1,181,490	756,760	.....	.....1,181,490	...	...(1,410,547)	.....	.....	.....(424,730)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/28/2017	06/26/2020	06/26/2020	Exercise...	67,825	..24,779,328	365.34.....	727,088	53,582	.....	.....727,088	...	(820,204)	.....	.....	.....(673,506)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/28/2017	06/26/2020	06/26/2020	Exercise...	20,698	...7,390,589	357.06.....	291,020	187,735	.....	.....291,020	...	(347,456)	.....	.....	.....(103,285)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/28/2017	06/26/2020	06/26/2020	Exercise...	58,409	..21,324,502	365.09.....	631,400	60,745	.....	.....631,400	...	(714,956)	.....	.....	.....(570,655)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/28/2017	06/26/2020	06/26/2020	Exercise...	7,653	...2,792,051	364.81.....	83,499	10,103	.....	.....83,499	...	(94,958)	.....	.....	.....(73,396)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/28/2017	06/26/2020	06/26/2020	Exercise...	161,060	..58,593,803	363.8.....	1,818,373	375,271	.....	.....1,818,373	...	...(2,092,722)	.....	.....	.....(1,443,102)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/28/2017	06/26/2020	06/26/2020	Exercise...	38,601	..14,043,080	363.8.....	435,806	89,941	.....	.....435,806	...	(501,559)	.....	.....	.....(345,866)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/10/2017	07/07/2020	07/07/2020	Exercise...	5,233	...1,838,795	351.41.....	74,094	79,797	.....	.....74,094	...	(116,450)	.....	.....	.....5,704	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/10/2017	07/07/2020	07/07/2020	Exercise...	14,585	...5,128,615	351.63.....	205,069	219,216	.....	.....205,069	...	(322,874)	.....	.....	.....14,148	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/10/2017	07/07/2020	07/07/2020	Exercise...	24,418	...8,594,572	351.97.....	339,661	358,707	.....	.....339,661	...	(536,007)	.....	.....	.....19,046	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/10/2017	07/07/2020	07/07/2020	Exercise...	2,198	771,545	351.02.....	31,519	34,377	.....	.....31,519	...	(49,368)	.....	.....	.....2,857	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/10/2017	07/07/2020	07/07/2020	Exercise...	562	201,392	358.63.....	6,273	4,509	.....	.....6,273	...	(10,185)	.....	.....	.....(1,763)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/10/2017	07/07/2020	07/07/2020	Exercise...	19,442	...6,994,904	359.79.....	208,609	133,564	.....	.....208,609	...	(339,159)	.....	.....	.....(75,045)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/10/2017	07/07/2020	07/07/2020	Exercise...	50,237	..17,629,997	350.94.....	721,899	789,718	.....	.....721,899	...	...(1,130,794)	.....	.....	.....67,819	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/10/2017	07/07/2020	07/07/2020	Exercise...	60,632	..21,772,442	359.09.....	666,349	458,986	.....	.....666,349	...	...(1,083,347)	.....	.....	.....(207,362)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.6

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/10/2017	07/07/2020	07/07/2020	Exercise...	4,950	1,740,877	351.72.....	69,394	73,947	.....	.....69,394	...	(109,327)	.....	.....	.....4,554	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/10/2017	07/07/2020	07/07/2020	Exercise...	44,980	..16,143,225	358.9.....	497,476	349,043	.....	.....497,476	...	(808,871)	.....	.....	.....(148,433)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/10/2017	07/07/2020	07/07/2020	Exercise...	1,155	414,880	359.16.....	12,672	8,664	.....	.....12,672	...	(20,584)	.....	.....	.....(4,008)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/10/2017	07/07/2020	07/07/2020	Exercise...	691	246,729	356.86.....	8,193	6,776	.....	.....8,193	...	(13,268)	.....	.....	.....(1,417)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/10/2017	07/07/2020	07/07/2020	Exercise...	108,981	..38,958,474	357.48.....	1,265,268	1,000,444	.....	.....1,265,268	...	(2,051,313)	.....	.....	.....(264,823)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/10/2017	07/07/2020	07/07/2020	Exercise...	10,085	3,600,493	357.02.....	118,900	97,218	.....	.....118,900	...	(192,559)	.....	.....	.....(21,682)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/24/2017	07/21/2020	07/21/2020	Exercise...	1,548	543,900	351.4.....	25,152	26,839	.....	.....25,152	...	(31,201)	.....	.....	.....1,687	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/24/2017	07/21/2020	07/21/2020	Exercise...	6,092	2,152,036	353.27.....	93,509	94,240	.....	.....93,509	...	(117,044)	.....	.....	.....731	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/24/2017	07/21/2020	07/21/2020	Exercise...	18,414	6,509,735	353.53.....	280,438	280,070	.....	.....280,438	...	(351,281)	.....	.....	.....(368)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/24/2017	07/21/2020	07/21/2020	Exercise...	7,532	2,753,105	365.51.....	77,582	24,329	.....	.....77,582	...	(93,536)	.....	.....	.....(53,253)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/24/2017	07/21/2020	07/21/2020	Exercise...	24,771	8,760,600	353.66.....	375,780	373,550	.....	.....375,780	...	(470,883)	.....	.....	.....(2,229)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/24/2017	07/21/2020	07/21/2020	Exercise...	24,633	8,680,201	352.38.....	388,710	402,997	.....	.....388,710	...	(484,307)	.....	.....	.....14,287	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/24/2017	07/21/2020	07/21/2020	Exercise...	534	188,645	352.97.....	8,279	8,428	.....	.....8,279	...	(10,352)	.....	.....	.....150	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/24/2017	07/21/2020	07/21/2020	Exercise...	23,982	8,474,787	353.38.....	366,926	368,365	.....	.....366,926	...	(459,378)	.....	.....	.....1,439	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/24/2017	07/21/2020	07/21/2020	Exercise...	25,664	9,299,101	362.34.....	294,366	164,250	.....	.....294,366	...	(365,779)	.....	.....	.....(130,117)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/24/2017	07/21/2020	07/21/2020	Exercise...	25,135	9,112,410	362.54.....	286,287	155,836	.....	.....286,287	...	(355,437)	.....	.....	.....(130,450)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/24/2017	07/21/2020	07/21/2020	Exercise...	16,701	6,041,267	361.73.....	195,402	117,074	.....	.....195,402	...	(243,967)	.....	.....	.....(78,328)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/24/2017	07/21/2020	07/21/2020	Exercise...	69,335	..24,508,702	353.48.....	1,057,366	1,058,059	.....	.....1,057,366	...	(1,324,762)	.....	.....	.....693	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/24/2017	07/21/2020	07/21/2020	Exercise...	77,988	..28,151,426	360.97.....	935,859	605,969	.....	.....935,859	...	(1,172,923)	.....	.....	.....(329,890)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/24/2017	07/21/2020	07/21/2020	Exercise...	6,393	2,262,564	353.9.....	96,282	94,876	.....	.....96,282	...	(120,723)	.....	.....	.....(1,407)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/24/2017	07/21/2020	07/21/2020	Exercise...	63,325	..22,850,103	360.84.....	763,063	500,266	.....	.....763,063	...	(957,165)	.....	.....	.....(262,798)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	07/24/2017	07/21/2020	07/21/2020	Exercise...	954	343,287	359.9.....	11,856	8,432	.....	.....11,856	...	(14,922)	.....	.....	.....(3,424)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.7

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/24/2017	07/21/2020	07/21/2020	Exercise...	48,910	..17,644,200	360.75.....	591,319	390,789	.....	.....591,319	...	(741,574)	.....	.....	.....(200,530)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/24/2017	07/21/2020	07/21/2020	Exercise...	157,871	..56,748,180	359.46.....	1,990,749	1,465,040	.....	.....1,990,749	...	(2,508,776)	.....	.....	.....(525,709)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/24/2017	07/21/2020	07/21/2020	Exercise...	10,583	3,796,685	358.76.....	136,518	105,616	.....	.....136,518	...	(172,308)	.....	.....	.....(30,902)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/07/2017	08/04/2020	08/04/2020	Exercise...	2,982	1,060,284	355.54.....	46,075	48,401	.....	.....46,075	...	(50,323)	.....	.....	.....2,326	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/07/2017	08/04/2020	08/04/2020	Exercise...	15,803	5,616,793	355.43.....	244,944	258,218	.....	.....244,944	...	(267,576)	.....	.....	.....13,274	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/07/2017	08/04/2020	08/04/2020	Exercise...	23,788	8,454,585	355.41.....	368,956	389,176	.....	.....368,956	...	(403,015)	.....	.....	.....20,220	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/07/2017	08/04/2020	08/04/2020	Exercise...	20,017	7,353,280	367.36.....	210,974	88,273	.....	.....210,974	...	(210,462)	.....	.....	.....(122,701)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/07/2017	08/04/2020	08/04/2020	Exercise...	13,508	4,798,479	355.23.....	210,726	223,424	.....	.....210,726	...	(230,017)	.....	.....	.....12,698	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/07/2017	08/04/2020	08/04/2020	Exercise...	11,970	4,251,923	355.22.....	186,729	198,101	.....	.....186,729	...	(203,940)	.....	.....	.....11,371	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/07/2017	08/04/2020	08/04/2020	Exercise...	52,529	..18,666,677	355.36.....	816,299	862,000	.....	.....816,299	...	(890,929)	.....	.....	.....45,700	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/07/2017	08/04/2020	08/04/2020	Exercise...	39,678	..14,460,618	364.45.....	461,454	290,442	.....	.....461,454	...	(480,835)	.....	.....	.....(171,012)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/07/2017	08/04/2020	08/04/2020	Exercise...	16,519	6,005,664	363.57.....	197,728	135,452	.....	.....197,728	...	(208,248)	.....	.....	.....(62,275)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/07/2017	08/04/2020	08/04/2020	Exercise...	31,597	..11,485,622	363.5.....	379,168	261,310	.....	.....379,168	...	(399,486)	.....	.....	.....(117,858)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/07/2017	08/04/2020	08/04/2020	Exercise...	50,864	..18,062,223	355.11.....	796,526	847,390	.....	.....796,526	...	(869,038)	.....	.....	.....50,864	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/07/2017	08/04/2020	08/04/2020	Exercise...	46,202	..16,782,807	363.25.....	559,042	393,639	.....	.....559,042	...	(590,437)	.....	.....	.....(165,402)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/07/2017	08/04/2020	08/04/2020	Exercise...	24,236	8,786,668	362.54.....	300,047	223,702	.....	.....300,047	...	(319,274)	.....	.....	.....(76,345)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/07/2017	08/04/2020	08/04/2020	Exercise...	89,464	..32,435,032	362.55.....	1,107,559	824,854	.....	.....1,107,559	...	(1,177,682)	.....	.....	.....(282,705)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/07/2017	08/04/2020	08/04/2020	Exercise...	108,290	..39,181,661	361.82.....	1,373,123	1,077,490	.....	.....1,373,123	...	(1,468,392)	.....	.....	.....(295,633)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/16/2017	08/14/2020	08/14/2020	Exercise...	19,694	7,010,143	355.95.....	309,986	249,131	.....	.....309,986	...	(318,618)	.....	.....	.....(60,855)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/16/2017	08/14/2020	08/14/2020	Exercise...	15,413	5,671,984	367.99.....	164,769	9,402	.....	.....164,769	...	(151,563)	.....	.....	.....(155,367)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/16/2017	08/14/2020	08/14/2020	Exercise...	863	308,147	356.9.....	13,201	10,102	.....	.....13,201	...	(13,558)	.....	.....	.....(3,100)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/16/2017	08/14/2020	08/14/2020	Exercise...	64,519	..22,959,147	355.85.....	1,018,758	822,619	.....	.....1,018,758	...	(1,046,879)	.....	.....	.....(196,138)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.8

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/16/2017	08/14/2020	08/14/2020	Exercise...	54,994	..20,084,847	365.22.....	645,078	185,879	.....	.....645,078	...	(622,832)	.....	.....	.....(459,198)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/16/2017	08/14/2020	08/14/2020	Exercise...	172	62,632	364.69.....	2,051	672	.....	.....2,051	...	(1,994)	.....	.....	.....(1,379)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/16/2017	08/14/2020	08/14/2020	Exercise...	40,063	..14,601,394	364.46.....	481,959	165,861	.....	.....481,959	...	(470,045)	.....	.....	.....(316,098)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/16/2017	08/14/2020	08/14/2020	Exercise...	9,347	...3,330,041	356.27.....	145,719	115,248	.....	.....145,719	...	(149,703)	.....	.....	.....(30,471)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/16/2017	08/14/2020	08/14/2020	Exercise...	9,823	...3,579,294	364.38.....	118,465	41,453	.....	.....118,465	...	(115,688)	.....	.....	.....(77,012)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/16/2017	08/14/2020	08/14/2020	Exercise...	750	273,756	364.94.....	8,882	2,746	.....	.....8,882	...	(8,608)	.....	.....	.....(6,136)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/16/2017	08/14/2020	08/14/2020	Exercise...	104,383	..37,939,154	363.46.....	1,297,484	536,530	.....	.....1,297,484	...	(1,280,781)	.....	.....	.....(760,954)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/16/2017	08/14/2020	08/14/2020	Exercise...	9,482	...3,444,114	363.22.....	118,812	51,014	.....	.....118,812	...	(117,541)	.....	.....	.....(67,798)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/16/2017	08/14/2020	08/14/2020	Exercise...	3,998	...1,425,601	356.55.....	61,814	48,180	.....	.....61,814	...	(63,467)	.....	.....	.....(13,634)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/16/2017	08/14/2020	08/14/2020	Exercise...	16,936	...6,030,264	356.06.....	265,727	212,379	.....	.....265,727	...	(273,026)	.....	.....	.....(53,349)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/29/2017	08/28/2020	08/28/2020	Exercise...	4,556	...1,619,558	355.5.....	71,661	67,151	.....	.....71,661	...	(75,736)	.....	.....	.....(4,510)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/29/2017	08/28/2020	08/28/2020	Exercise...	22,750	...8,098,211	355.96.....	352,858	324,875	.....	.....352,858	...	(373,033)	.....	.....	.....(27,983)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/29/2017	08/28/2020	08/28/2020	Exercise...	26,196	...9,315,599	355.61.....	410,493	383,249	.....	.....410,493	...	(434,262)	.....	.....	.....(27,244)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/29/2017	08/28/2020	08/28/2020	Exercise...	22,938	...8,434,462	367.71.....	243,370	58,033	.....	.....243,370	...	(234,544)	.....	.....	.....(185,338)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/29/2017	08/28/2020	08/28/2020	Exercise...	83	29,460	355.07.....	1,322	1,259	.....	.....1,322	...	(1,398)	.....	.....	.....(63)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/29/2017	08/28/2020	08/28/2020	Exercise...	66,186	..23,547,577	355.78.....	1,031,836	957,046	.....	.....1,031,836	...	(1,091,530)	.....	.....	.....(74,790)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/29/2017	08/28/2020	08/28/2020	Exercise...	67,234	..24,521,468	364.72.....	788,651	371,130	.....	.....788,651	...	(795,344)	.....	.....	.....(417,521)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/29/2017	08/28/2020	08/28/2020	Exercise...	1,013	370,741	365.94.....	11,418	4,356	.....	.....11,418	...	(11,314)	.....	.....	.....(7,061)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/29/2017	08/28/2020	08/28/2020	Exercise...	54,563	..19,875,046	364.26.....	649,843	326,286	.....	.....649,843	...	(658,900)	.....	.....	.....(323,557)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/29/2017	08/28/2020	08/28/2020	Exercise...	1,866	661,502	354.55.....	30,188	29,274	.....	.....30,188	...	(31,906)	.....	.....	.....(914)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/29/2017	08/28/2020	08/28/2020	Exercise...	446	162,744	364.53.....	5,273	2,549	.....	.....5,273	...	(5,324)	.....	.....	.....(2,723)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/29/2017	08/28/2020	08/28/2020	Exercise...	547	198,183	362.25.....	6,959	4,371	.....	.....6,959	...	(7,193)	.....	.....	.....(2,588)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.9

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)	
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/29/2017	08/28/2020	08/28/2020	Exercise....	160,713	..58,350,051	363.07.....	1,991,233	.....	.....1,152,312	.....	.....1,991,233	...	(2,042,180)	.....	.....	.....(838,922)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/29/2017	08/28/2020	08/28/2020	Exercise....	2,981	1,078,998	361.95.....	38,307	.....	.....24,713	.....	.....38,307	...	(39,654)	.....	.....	.....(13,594)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/12/2017	09/11/2020	09/11/2020	Exercise....	596	214,610	360.....	8,662	.....	.....5,777	.....	.....8,662	...	(8,044)	.....	.....	.....(2,885)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/12/2017	09/11/2020	09/11/2020	Exercise....	1,386	497,434	359.....	20,756	.....	.....14,812	.....	.....20,756	...	(19,395)	.....	.....	.....(5,944)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/12/2017	09/11/2020	09/11/2020	Exercise....	1,256	452,361	360.14.....	18,163	.....	.....11,995	.....	.....18,163	...	(16,869)	.....	.....	.....(6,167)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/12/2017	09/11/2020	09/11/2020	Exercise....	12,643	...4,552,994	360.13.....	182,939	.....	.....120,864	.....	.....182,939	...	(169,782)	.....	.....	.....(62,075)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/12/2017	09/11/2020	09/11/2020	Exercise....	29,743	..10,700,302	359.76.....	435,436	.....	.....295,347	.....	.....435,436	...	(404,852)	.....	.....	.....(140,089)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/12/2017	09/11/2020	09/11/2020	Exercise....	1,901	684,386	360.04.....	27,581	.....	.....18,343	.....	.....27,581	...	(25,614)	.....	.....	.....(9,238)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/12/2017	09/11/2020	09/11/2020	Exercise....	6,118	...2,261,364	369.6.....	65,100	.....	.....551	.....	.....65,100	...	(52,606)	.....	.....	.....(64,549)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/12/2017	09/11/2020	09/11/2020	Exercise....	58,435	..21,027,139	359.84.....	853,146	.....	.....575,582	.....	.....853,146	...	(793,278)	.....	.....	.....(277,565)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/12/2017	09/11/2020	09/11/2020	Exercise....	63,352	..23,371,853	368.92.....	689,904	.....	.....48,781	.....	.....689,904	...	(566,344)	.....	.....	.....(641,123)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/12/2017	09/11/2020	09/11/2020	Exercise....	4,796	1,770,742	369.18.....	51,753	.....	.....2,446	.....	.....51,753	...	(42,270)	.....	.....	.....(49,307)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/12/2017	09/11/2020	09/11/2020	Exercise....	56,483	..20,797,778	368.21.....	629,791	.....	.....83,596	.....	.....629,791	...	(525,493)	.....	.....	.....(546,195)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/12/2017	09/11/2020	09/11/2020	Exercise....	15,156	...5,571,715	367.62.....	172,326	.....	.....31,373	.....	.....172,326	...	(145,597)	.....	.....	.....(140,952)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/12/2017	09/11/2020	09/11/2020	Exercise....	147,370	..54,114,389	367.2.....	1,699,180	.....	.....366,952	.....	.....1,699,180	...	(1,447,349)	.....	.....	....(1,332,228)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/12/2017	09/11/2020	09/11/2020	Maturity....	31,661	..11,759,286	371.41.....	316,612	.....	.....	.....	.....316,612	...	(243,602)	.....	.....	.....(316,612)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/12/2017	09/11/2020	09/11/2020	Maturity....	1,151	435,195	377.98.....	9,130	.....	.....	.....	.....9,130	...	(5,309)	.....	.....	.....(9,130)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/21/2017	09/18/2020	09/18/2020	Exercise....	810	287,912	355.53.....	11,475	.....	.....11,823	.....	.....11,475	...	(14,701)	.....	.....	.....348	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/21/2017	09/18/2020	09/18/2020	Exercise....	3,768	1,340,964	355.92.....	52,746	.....	.....53,538	.....	.....52,746	...	(67,615)	.....	.....	.....791	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/21/2017	09/18/2020	09/18/2020	Exercise....	6,068	...2,161,429	356.21.....	84,161	.....	.....84,464	.....	.....84,161	...	(107,984)	.....	.....	.....303	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/21/2017	09/18/2020	09/18/2020	Exercise....	18,366	...6,551,575	356.73.....	250,507	.....	.....246,100	.....	.....250,507	...	(321,837)	.....	.....	.....(4,408)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/21/2017	09/18/2020	09/18/2020	Exercise....	11,213	...4,129,415	368.27.....	103,720	.....	.....20,856	.....	.....103,720	...	(125,402)	.....	.....	.....(82,864)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.10

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	09/21/2017	09/18/2020	09/18/2020	Exercise....	13,893	4,954,116	356.58.....	190,479	.....	.....188,256	.....	.....190,479	...	(244,505)	.....	.....(2,223)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	09/21/2017	09/18/2020	09/18/2020	Exercise....	15,935	5,827,728	365.71.....	161,266	.....	.....70,434	.....	.....161,266	...	(200,790)	.....	.....(90,832)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	09/21/2017	09/18/2020	09/18/2020	Exercise....	48,818	..17,402,787	356.48.....	671,253	.....	.....666,371	.....	.....671,253	...	(861,898)	.....	.....(4,882)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	09/21/2017	09/18/2020	09/18/2020	Exercise....	35,210	..12,882,114	365.87.....	314,069	.....	.....149,993	.....	.....314,069	...	(480,798)	.....	.....(164,076)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	09/21/2017	09/18/2020	09/18/2020	Exercise....	16,059	5,854,582	364.57.....	168,939	.....	.....89,287	.....	.....168,939	...	(212,620)	.....	.....(79,652)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	09/21/2017	09/18/2020	09/18/2020	Exercise....	28,224	..10,297,388	364.85.....	294,090	.....	.....149,021	.....	.....294,090	...	(369,265)	.....	.....(145,069)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	09/21/2017	09/18/2020	09/18/2020	Exercise....	25,325	9,212,320	363.76.....	274,019	.....	.....161,322	.....	.....274,019	...	(346,598)	.....	.....(112,697)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	09/21/2017	09/18/2020	09/18/2020	Exercise....	76,478	..27,841,153	364.04.....	819,847	.....	.....465,753	.....	.....819,847	...	...(1,034,553)	.....	.....(354,094)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	09/21/2017	09/18/2020	09/18/2020	Maturity....	6,706	2,511,143	374.47.....	49,556	.....	.....	.....	.....49,556	...	(52,729)	.....	.....(49,556)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	10/04/2017	10/02/2020	10/02/2020	Exercise....	153	54,389	355.46.....	2,292	.....	.....1,940	.....	.....2,292	...	(2,664)	.....	.....(352)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	10/04/2017	10/02/2020	10/02/2020	Exercise....	13,341	4,732,999	354.76.....	204,257	.....	.....178,508	.....	.....204,257	...	(236,950)	.....	.....(25,749)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	10/04/2017	10/02/2020	10/02/2020	Exercise....	7,316	2,595,488	354.79.....	111,855	.....	.....97,663	.....	.....111,855	...	(129,862)	.....	.....(14,192)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	10/04/2017	10/02/2020	10/02/2020	Exercise....	21,216	7,522,515	354.56.....	326,734	.....	.....288,120	.....	.....326,734	...	(379,015)	.....	.....(38,614)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	10/04/2017	10/02/2020	10/02/2020	Exercise....	10,878	3,987,941	366.6.....	113,351	.....	.....16,752	.....	.....113,351	...	(125,680)	.....	.....(96,598)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	10/04/2017	10/02/2020	10/02/2020	Exercise....	36,320	..12,883,723	354.73.....	556,419	.....	.....487,049	.....	.....556,419	...	(645,748)	.....	.....(69,371)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	10/04/2017	10/02/2020	10/02/2020	Exercise....	33,045	..12,030,577	364.07.....	375,388	.....	.....134,492	.....	.....375,388	...	(426,288)	.....	.....(240,896)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	10/04/2017	10/02/2020	10/02/2020	Exercise....	37,614	..13,337,176	354.58.....	578,880	.....	.....510,046	.....	.....578,880	...	(671,590)	.....	.....(68,834)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	10/04/2017	10/02/2020	10/02/2020	Exercise....	33,095	..12,039,361	363.78.....	379,602	.....	.....144,295	.....	.....379,602	...	(432,101)	.....	.....(235,307)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	10/04/2017	10/02/2020	10/02/2020	Exercise....	24,007	8,723,987	363.39.....	278,964	.....	.....114,034	.....	.....278,964	...	(318,458)	.....	.....(164,930)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	10/04/2017	10/02/2020	10/02/2020	Exercise....	39,629	..14,382,509	362.93.....	467,225	.....	.....206,466	.....	.....467,225	...	(535,775)	.....	.....(260,758)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	10/04/2017	10/02/2020	10/02/2020	Exercise....	70,700	..25,606,862	362.19.....	854,764	.....	.....420,665	.....	.....854,764	...	(983,195)	.....	.....(434,098)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	10/04/2017	10/02/2020	10/02/2020	Exercise....	78,802	..28,523,136	361.96.....	959,807	.....	.....486,996	.....	.....959,807	...	...(1,105,657)	.....	.....(472,811)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/04/2017	10/02/2020	10/02/2020	Maturity....	8,976	3,340,302	372.12.....	77,107	.....	.....	.....77,107	...	(77,664)	.....	.....	.....(77,107)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/05/2017	04/28/2020	04/28/2020	Exercise...	2,617	675,906	258.29.....	35,563	1,021	.....	.....35,563	...	(22,507)	.....	.....	.....(34,542)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/05/2017	04/28/2020	04/28/2020	Maturity....	18,116	4,768,388	263.22.....	199,453	.....	.....	.....199,453	...	(114,222)	.....	.....	.....(199,453)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/05/2017	04/28/2020	04/28/2020	Maturity....	2,834	748,750	264.24.....	29,809	.....	.....	.....29,809	...	(16,423)	.....	.....	.....(29,809)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/05/2017	04/28/2020	04/28/2020	Maturity....	2,126	561,429	264.06.....	22,558	.....	.....	.....22,558	...	(12,506)	.....	.....	.....(22,558)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/05/2017	04/28/2020	04/28/2020	Maturity....	10,214	2,646,293	259.09.....	134,311	.....	.....	.....134,311	...	(84,230)	.....	.....	.....(134,311)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/05/2017	04/28/2020	04/28/2020	Maturity....	6,086	1,577,647	259.22.....	79,607	.....	.....	.....79,607	...	(49,832)	.....	.....	.....(79,607)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/05/2017	07/31/2020	07/31/2020	Exercise...	963	247,698	257.13.....	14,122	5,915	.....	.....14,122	...	(8,308)	.....	.....	.....(8,207)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/05/2017	07/31/2020	07/31/2020	Exercise...	195	50,653	259.92.....	2,559	653	.....	.....2,559	...	(1,449)	.....	.....	.....(1,906)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/05/2017	07/31/2020	07/31/2020	Maturity....	298	78,842	264.51.....	3,234	.....	.....	.....3,234	...	(1,596)	.....	.....	.....(3,234)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/05/2017	07/31/2020	07/31/2020	Maturity....	851	225,290	264.76.....	9,139	.....	.....	.....9,139	...	(4,452)	.....	.....	.....(9,139)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/05/2017	06/30/2020	06/30/2020	Maturity....	6,396	1,707,551	266.98.....	61,400	.....	.....	.....61,400	...	(27,162)	.....	.....	.....(61,400)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/05/2017	06/30/2020	06/30/2020	Maturity....	1,003	268,484	267.55.....	9,383	.....	.....	.....9,383	...	(3,994)	.....	.....	.....(9,383)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/05/2017	05/29/2020	05/29/2020	Exercise...	496	128,642	259.13.....	6,588	382	.....	.....6,588	...	(4,006)	.....	.....	.....(6,206)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/05/2017	05/29/2020	05/29/2020	Exercise...	2,136	554,823	259.75.....	27,640	320	.....	.....27,640	...	(16,634)	.....	.....	.....(27,319)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/05/2017	05/29/2020	05/29/2020	Maturity....	598	158,905	265.55.....	6,026	.....	.....	.....6,026	...	(3,006)	.....	.....	.....(6,026)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/05/2017	05/29/2020	05/29/2020	Maturity....	1,999	530,823	265.49.....	20,194	.....	.....	.....20,194	...	(10,096)	.....	.....	.....(20,194)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/05/2017	05/29/2020	05/29/2020	Maturity....	2,499	662,500	265.12.....	25,663	.....	.....	.....25,663	...	(13,074)	.....	.....	.....(25,663)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/05/2017	05/29/2020	05/29/2020	Maturity....	6,572	1,738,759	264.57.....	69,138	.....	.....	.....69,138	...	(36,202)	.....	.....	.....(69,138)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/18/2017	10/16/2020	10/16/2020	Exercise...	1,268	453,790	357.98.....	19,179	16,289	.....	.....19,179	...	(18,830)	.....	.....	.....(2,890)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/18/2017	10/16/2020	10/16/2020	Exercise...	10,125	3,624,101	357.92.....	153,502	130,720	.....	.....153,502	...	(150,682)	.....	.....	.....(22,782)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/18/2017	10/16/2020	10/16/2020	Exercise...	3,324	1,187,835	357.32.....	51,327	44,911	.....	.....51,327	...	(50,442)	.....	.....	.....(6,416)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.12

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	10/18/2017	10/16/2020	10/16/2020	Exercise...	26,298	...9,400,601	357.46.....	404,468	.....	.....351,609	.....	.....404,468	...	(397,104)	.....	.....(52,860)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	10/18/2017	10/16/2020	10/16/2020	Exercise...	6,124	...2,263,059	369.54.....	63,812	.....	.....7,900	.....	.....63,812	...	(55,482)	.....	.....(55,912)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	10/18/2017	10/16/2020	10/16/2020	Exercise...	62,247	..22,258,447	357.58.....	953,631	.....	.....824,779	.....	.....953,631	...	(936,545)	.....	.....(128,852)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	10/18/2017	10/16/2020	10/16/2020	Exercise...	45,986	..16,892,659	367.34.....	515,968	.....	.....160,493	.....	.....515,968	...	(467,184)	.....	.....(355,475)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	10/18/2017	10/16/2020	10/16/2020	Exercise...	17,997	...6,428,092	357.17.....	279,138	.....	.....245,843	.....	.....279,138	...	(274,403)	.....	.....(33,295)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	10/18/2017	10/16/2020	10/16/2020	Exercise...	15,928	...5,843,249	366.85.....	181,581	.....	.....63,394	.....	.....181,581	...	(165,814)	.....	.....(118,187)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	10/18/2017	10/16/2020	10/16/2020	Exercise...	50,419	..18,464,118	366.21.....	587,387	.....	.....232,938	.....	.....587,387	...	(540,849)	.....	.....(354,449)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	10/18/2017	10/16/2020	10/16/2020	Exercise...	10,015	...3,672,360	366.69.....	114,771	.....	.....41,462	.....	.....114,771	...	(105,070)	.....	.....(73,309)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	10/18/2017	10/16/2020	10/16/2020	Exercise...	113,713	..41,514,181	365.08.....	1,374,785	.....	.....653,847	.....	.....1,374,785	...	(1,284,766)	.....	.....(720,938)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	10/18/2017	10/16/2020	10/16/2020	Exercise...	39,086	..14,261,813	364.88.....	475,680	.....	.....232,564	.....	.....475,680	...	(445,533)	.....	.....(243,117)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	10/18/2017	10/16/2020	10/16/2020	Maturity....	18,994	...7,124,102	375.07.....	163,159	.....	.....	.....	.....163,159	...	(121,968)	.....	.....(163,159)	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	10/25/2017	10/23/2020	10/23/2020	Exercise...	4,706	...1,290,115	274.16.....	40,563	.....	.....159,429	.....	.....40,563	...	(63,768)	.....	.....118,866	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	10/25/2017	10/23/2020	10/23/2020	Exercise...	22,080	...6,021,761	272.72.....	203,802	.....	.....779,879	.....	.....203,802	...	(315,142)	.....	.....576,077	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	10/25/2017	10/23/2020	10/23/2020	Exercise...	1,071	297,769	277.98.....	7,670	.....	.....32,200	.....	.....7,670	...	(12,403)	.....	.....24,530	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	10/25/2017	10/23/2020	10/23/2020	Exercise...	1,013	268,672	265.29.....	12,973	.....	.....43,295	.....	.....12,973	...	(17,986)	.....	.....30,322	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	10/25/2017	10/23/2020	10/23/2020	Exercise...	1,409	375,252	266.31.....	17,289	.....	.....58,801	.....	.....17,289	...	(24,400)	.....	.....41,512	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	10/25/2017	10/23/2020	10/23/2020	Exercise...	7,373	...1,966,067	266.67.....	89,062	.....	.....305,007	.....	.....89,062	...	(126,514)	.....	.....215,945	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	10/25/2017	10/23/2020	10/23/2020	Exercise...	6,475	...1,776,804	274.39.....	55,236	.....	.....217,900	.....	.....55,236	...	(86,966)	.....	.....162,664	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	11/02/2017	10/30/2020	10/30/2020	Exercise...	1,141	408,955	358.33.....	19,105	.....	.....9,256	.....	.....19,105	...	(14,754)	.....	.....(9,849)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	11/02/2017	10/30/2020	10/30/2020	Exercise...	9,801	...3,518,021	358.94.....	161,131	.....	.....73,509	.....	.....161,131	...	(124,001)	.....	.....(87,622)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	11/02/2017	10/30/2020	10/30/2020	Exercise...	192	69,000	358.91.....	3,164	.....	.....1,448	.....	.....3,164	...	(2,434)	.....	.....(1,717)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	11/02/2017	10/30/2020	10/30/2020	Exercise...	29,824	..10,708,857	359.07.....	488,515	.....	.....219,802	.....	.....488,515	...	(375,458)	.....	.....(268,713)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.13

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)	
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	11/02/2017	10/30/2020	10/30/2020	Exercise....	47,762	..17,148,321	359.04.....	782,812	.....	.....353,436	.....	.....782,812	...	(602,151)	.....	.....	.....(429,377)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	11/02/2017	10/30/2020	10/30/2020	Exercise....	2,286	820,764	359.11.....	37,392	.....	.....16,753	.....	.....37,392	...	(28,733)	.....	.....	.....(20,639)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	11/02/2017	10/30/2020	10/30/2020	Exercise....	16,492	...6,028,827	365.57.....	221,317	.....	.....14,348	.....	.....221,317	...	(158,001)	.....	.....	.....(206,969)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	11/02/2017	10/30/2020	10/30/2020	Maturity....	2,944	1,090,718	370.52.....	33,677	.....	.....	.....	.....33,677	...	(21,481)	.....	.....	.....(33,677)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	11/02/2017	10/30/2020	10/30/2020	Maturity....	14,223	...5,355,026	376.51.....	132,841	.....	.....	.....	.....132,841	...	(67,017)	.....	.....	.....(132,841)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	11/02/2017	10/30/2020	10/30/2020	Maturity....	53,333	..19,652,736	368.49.....	652,265	.....	.....	.....	.....652,265	...	(438,349)	.....	.....	.....(652,265)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	11/02/2017	10/30/2020	10/30/2020	Maturity....	3,897	1,433,385	367.86.....	48,629	.....	.....	.....	.....48,629	...	(33,164)	.....	.....	.....(48,629)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	11/02/2017	10/30/2020	10/30/2020	Maturity....	52,091	..19,159,191	367.8.....	651,142	.....	.....	.....	.....651,142	...	(445,021)	.....	.....	.....(651,142)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	11/02/2017	10/30/2020	10/30/2020	Maturity....	938	344,166	366.93.....	12,062	.....	.....141	.....	.....12,062	...	(8,386)	.....	.....	.....(11,921)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	11/02/2017	10/30/2020	10/30/2020	Maturity....	124,183	..45,520,696	366.56.....	1,615,627	.....	.....64,575	.....	.....1,615,627	...	...(1,131,908)	.....	.....	...(1,551,052)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	11/14/2017	11/13/2020	11/13/2020	Exercise....	48,557	..17,606,609	362.6.....	636,577	.....	.....523,440	.....	.....636,577	...	(612,460)	.....	.....	.....(113,137)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	11/14/2017	11/13/2020	11/13/2020	Exercise....	60,401	..22,461,186	371.87.....	581,658	.....	.....91,205	.....	.....581,658	...	(488,768)	.....	.....	.....(490,453)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	11/14/2017	11/13/2020	11/13/2020	Exercise....	61,401	..22,802,653	371.37.....	601,734	.....	.....123,417	.....	.....601,734	...	(511,210)	.....	.....	.....(478,317)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	11/14/2017	11/13/2020	11/13/2020	Exercise....	144,778	..53,518,469	369.66.....	1,504,239	.....	.....538,572	.....	.....1,504,239	...	...(1,323,774)	.....	.....	.....(965,666)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	11/14/2017	11/13/2020	11/13/2020	Exercise....	312	113,548	363.54.....	3,973	.....	.....3,073	.....	.....3,973	...	(3,795)	.....	.....	.....(900)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	11/14/2017	11/13/2020	11/13/2020	Exercise....	12,396	...4,492,281	362.4.....	163,626	.....	.....136,107	.....	.....163,626	...	(157,501)	.....	.....	.....(27,519)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	11/14/2017	11/13/2020	11/13/2020	Exercise....	17,122	...6,199,512	362.08.....	228,235	.....	.....193,478	.....	.....228,235	...	(220,337)	.....	.....	.....(34,758)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	11/14/2017	11/13/2020	11/13/2020	Maturity....	21,588	...8,197,801	379.74.....	156,944	.....	.....	.....	.....156,944	...	(100,541)	.....	.....	.....(156,944)	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	11/28/2017	09/29/2020	09/29/2020	Exercise....	7,461	1,952,516	261.69.....	139,388	.....	.....322,920	.....	.....139,388	...	(114,940)	.....	.....	.....183,532	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	11/28/2017	09/29/2020	09/29/2020	Exercise....	1,897	511,493	269.57.....	26,230	.....	.....67,169	.....	.....26,230	...	(23,981)	.....	.....	.....40,940	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	11/28/2017	09/29/2020	09/29/2020	Exercise....	11,289	...3,047,014	269.91.....	153,911	.....	.....395,792	.....	.....153,911	...	(141,171)	.....	.....	.....241,881	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	11/28/2017	09/29/2020	09/29/2020	Exercise....	19,434	...5,206,843	267.92.....	287,039	.....	.....720,042	.....	.....287,039	...	(266,784)	.....	.....	.....433,003	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.14

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	11/28/2017	09/29/2020	09/29/2020	Exercise...	10,817	2,964,277	274.04.....	123,927	.....	.....334,568	.....	.....123,927	...	(116,835)	.....	.....	.....210,641	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	11/28/2017	09/29/2020	09/29/2020	Exercise...	2,335	611,477	261.87.....	43,341	.....	.....100,640	.....	.....43,341	...	(35,842)	.....	.....	.....57,299	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	11/28/2017	09/29/2020	09/29/2020	Exercise...	2,028	531,735	262.22.....	37,167	.....	.....86,689	.....	.....37,167	...	(30,905)	.....	.....	.....49,522	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	11/29/2017	11/27/2020	11/27/2020	Exercise...	7,597	2,740,863	360.77.....	116,770	.....	.....120,644	.....	.....116,770	...	(91,663)	.....	.....	.....3,875	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	11/29/2017	11/27/2020	11/27/2020	Exercise...	33,860	..12,180,018	359.72.....	537,015	.....	.....573,245	.....	.....537,015	...	(424,830)	.....	.....	.....36,230	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	11/29/2017	11/27/2020	11/27/2020	Exercise...	77,092	..27,785,398	360.42.....	1,197,234	.....	.....1,251,199	.....	.....1,197,234	...	(942,699)	.....	.....	.....53,964	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	11/29/2017	11/27/2020	11/27/2020	Exercise...	69,201	..25,603,008	369.98.....	795,120	.....	.....461,571	.....	.....795,120	...	(543,694)	.....	.....	.....(333,549)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	11/29/2017	11/27/2020	11/27/2020	Exercise...	48,532	..17,923,176	369.31.....	570,245	.....	.....356,221	.....	.....570,245	...	(395,655)	.....	.....	.....(214,024)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	11/29/2017	11/27/2020	11/27/2020	Exercise...	166,032	..61,132,813	368.2.....	2,022,264	.....	.....1,402,967	.....	.....2,022,264	...	(1,437,236)	.....	.....	.....(619,298)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	11/29/2017	11/27/2020	11/27/2020	Exercise...	834	299,084	358.45.....	13,751	.....	.....15,186	.....	.....13,751	...	(10,940)	.....	.....	.....1,435	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	11/29/2017	11/27/2020	11/27/2020	Maturity....	19,327	7,309,089	378.18.....	167,952	.....	.....	.....	.....167,952	...	(85,423)	.....	.....	.....(167,952)	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	11/30/2017	08/31/2020	08/31/2020	Exercise...	1,045	283,067	270.94.....	16,532	.....	.....39,293	.....	.....16,532	...	(9,768)	.....	.....	.....22,762	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	11/30/2017	08/31/2020	08/31/2020	Exercise...	2,552	661,175	259.07.....	61,184	.....	.....126,278	.....	.....61,184	...	(32,527)	.....	.....	.....65,094	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	11/30/2017	08/31/2020	08/31/2020	Exercise...	2,510	652,137	259.86.....	58,670	.....	.....122,191	.....	.....58,670	...	(31,529)	.....	.....	.....63,521	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	11/30/2017	08/31/2020	08/31/2020	Exercise...	5,261	1,365,033	259.44.....	124,666	.....	.....258,390	.....	.....124,666	...	(66,616)	.....	.....	.....133,724	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	11/30/2017	08/31/2020	08/31/2020	Exercise...	754	202,107	268.1.....	13,274	.....	.....30,493	.....	.....13,274	...	(7,758)	.....	.....	.....17,219	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	11/30/2017	08/31/2020	08/31/2020	Exercise...	10,823	2,878,215	265.94.....	206,051	.....	.....461,160	.....	.....206,051	...	(124,094)	.....	.....	.....255,108	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	11/30/2017	08/31/2020	08/31/2020	Exercise...	3,036	789,717	260.15.....	70,309	.....	.....146,924	.....	.....70,309	...	(37,931)	.....	.....	.....76,615	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	11/30/2017	08/31/2020	08/31/2020	Exercise...	358	95,449	266.84.....	6,594	.....	.....14,920	.....	.....6,594	...	(3,821)	.....	.....	.....8,325	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	11/30/2017	08/31/2020	08/31/2020	Exercise...	10,392	2,780,065	267.52.....	186,916	.....	.....426,383	.....	.....186,916	...	(108,845)	.....	.....	.....239,467	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	11/30/2017	08/31/2020	08/31/2020	Exercise...	18,406	4,884,675	265.38.....	357,438	.....	.....794,602	.....	.....357,438	...	(214,326)	.....	.....	.....437,163	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	11/30/2017	08/31/2020	08/31/2020	Exercise...	128	33,880	265.1.....	2,506	.....	.....5,553	.....	.....2,506	...	(1,431)	.....	.....	.....3,047	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.15

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	11/30/2017	08/31/2020	08/31/2020	Exercise...	2,481	656,737	264.76.....	49,227	.....	.....108,621	.....	.....49,227	...	(28,017)	.....	.....	.....59,395	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	11/30/2017	08/31/2020	08/31/2020	Exercise...	125	32,380	260.06.....	2,892	.....	.....6,037	.....	.....2,892	...	(1,558)	.....	.....	.....3,145	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/05/2017	07/31/2020	07/31/2020	Exercise...	3,417	925,098	270.7.....	50,678	.....	.....117,594	.....	.....50,678	...	(36,334)	.....	.....	.....66,915	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/05/2017	07/31/2020	07/31/2020	Exercise...	874	224,817	257.31.....	20,970	.....	.....41,764	.....	.....20,970	...	(12,714)	.....	.....	.....20,794	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/05/2017	07/31/2020	07/31/2020	Exercise...	95	24,629	257.95.....	2,245	.....	.....4,503	.....	.....2,245	...	(1,376)	.....	.....	.....2,258	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/05/2017	07/31/2020	07/31/2020	Exercise...	5,948	1,530,712	257.33.....	142,676	.....	.....284,216	.....	.....142,676	...	(86,532)	.....	.....	.....141,541	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/05/2017	07/31/2020	07/31/2020	Exercise...	8,486	...2,239,132	263.86.....	163,140	.....	.....350,050	.....	.....163,140	...	(109,300)	.....	.....	.....186,910	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/05/2017	07/31/2020	07/31/2020	Exercise...	8,244	...2,181,121	264.58.....	154,421	.....	.....334,118	.....	.....154,421	...	(104,430)	.....	.....	.....179,697	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/05/2017	07/31/2020	07/31/2020	Exercise...	15,667	...4,126,303	263.38.....	306,388	.....	.....653,773	.....	.....306,388	...	(209,230)	.....	.....	.....347,385	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/05/2017	07/31/2020	07/31/2020	Exercise...	3,212	829,043	258.1.....	75,157	.....	.....151,001	.....	.....75,157	...	(46,171)	.....	.....	.....75,844	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/05/2017	07/31/2020	07/31/2020	Exercise...	5,236	...1,351,226	258.07.....	122,628	.....	.....246,296	.....	.....122,628	...	(75,297)	.....	.....	.....123,668	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/05/2017	07/31/2020	07/31/2020	Exercise...	2,884	764,611	265.13.....	52,950	.....	.....115,299	.....	.....52,950	...	(36,054)	.....	.....	.....62,349	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/05/2017	07/31/2020	07/31/2020	Exercise...	162	41,827	257.95.....	3,812	.....	.....7,647	.....	.....3,812	...	(2,336)	.....	.....	.....3,835	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/05/2017	07/31/2020	07/31/2020	Exercise...	1,702	453,972	266.73.....	29,448	.....	.....65,322	.....	.....29,448	...	(20,421)	.....	.....	.....35,874	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/05/2017	07/31/2020	07/31/2020	Exercise...	1,875	500,347	266.87.....	32,269	.....	.....71,695	.....	.....32,269	...	(22,411)	.....	.....	.....39,426	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/05/2017	07/31/2020	07/31/2020	Exercise...	5,590	...1,478,138	264.44.....	105,238	.....	.....227,333	.....	.....105,238	...	(71,042)	.....	.....	.....122,094	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/05/2017	06/30/2020	06/30/2020	Exercise...	1,139	294,342	258.44.....	26,180	.....	.....47,265	.....	.....26,180	...	(16,566)	.....	.....	.....21,085	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/05/2017	06/30/2020	06/30/2020	Exercise...	4,637	...1,231,265	265.53.....	83,062	.....	.....159,560	.....	.....83,062	...	(58,575)	.....	.....	.....76,497	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/05/2017	06/30/2020	06/30/2020	Exercise...	352	90,672	257.35.....	8,393	.....	.....15,006	.....	.....8,393	...	(5,211)	.....	.....	.....6,613	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/05/2017	06/30/2020	06/30/2020	Exercise...	8,058	...2,076,804	257.74.....	189,525	.....	.....340,037	.....	.....189,525	...	(121,848)	.....	.....	.....150,512	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/05/2017	06/30/2020	06/30/2020	Exercise...	4,465	...1,151,372	257.85.....	104,651	.....	.....187,944	.....	.....104,651	...	(65,547)	.....	.....	.....83,293	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/05/2017	06/30/2020	06/30/2020	Exercise...	4,497	...1,189,166	264.43.....	83,906	.....	.....159,692	.....	.....83,906	...	(58,313)	.....	.....	.....75,786	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.16

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/05/2017	06/30/2020	06/30/2020	Exercise....	1,071	283,105	264.34.....	20,048	.....	.....38,127	.....	.....20,048	...	(13,916)	.....	.....	.....18,079	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/05/2017	06/30/2020	06/30/2020	Exercise....	4,941	1,314,772	266.11.....	86,594	.....	.....167,144	.....	.....86,594	...	(61,511)	.....	.....	.....80,550	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/05/2017	06/30/2020	06/30/2020	Exercise....	13,884	3,659,448	263.57.....	267,290	.....	.....504,967	.....	.....267,290	...	(188,185)	.....	.....	.....237,677	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/05/2017	06/30/2020	06/30/2020	Exercise....	7,570	1,991,400	263.08.....	148,318	.....	.....279,014	.....	.....148,318	...	(101,123)	.....	.....	.....130,696	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/05/2017	06/30/2020	06/30/2020	Exercise....	89	22,966	258.39.....	2,046	.....	.....3,693	.....	.....2,046	...	(1,294)	.....	.....	.....1,647	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/05/2017	06/30/2020	06/30/2020	Exercise....	1,009	260,198	257.91.....	23,598	.....	.....42,403	.....	.....23,598	...	(14,796)	.....	.....	.....18,805	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	12/06/2017	11/30/2020	11/30/2020	Maturity....	528	145,233	275.11.....	4,487	.....	.....	.....	.....4,487	...	70	.....	.....	.....(4,487)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	12/06/2017	10/30/2020	10/30/2020	Maturity....	512	138,133	269.58.....	5,457	.....	.....	.....	.....5,457	...	(774)	.....	.....	.....(5,457)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	12/06/2017	09/30/2020	09/30/2020	Maturity....	387	102,349	264.23.....	5,078	.....	.....	.....	.....5,078	...	(1,355)	.....	.....	.....(5,078)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	12/06/2017	09/30/2020	09/30/2020	Maturity....	127	34,269	269.58.....	1,336	.....	.....	.....	.....1,336	...	(191)	.....	.....	.....(1,336)	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/07/2017	04/28/2020	04/28/2020	Exercise....	893	224,999	251.88.....	24,826	.....	.....41,073	.....	.....24,826	...	(14,680)	.....	.....	.....16,247	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/07/2017	04/28/2020	04/28/2020	Exercise....	2,575	643,524	249.92.....	75,820	.....	.....123,442	.....	.....75,820	...	(43,078)	.....	.....	.....47,621	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/07/2017	04/28/2020	04/28/2020	Exercise....	790	197,761	250.34.....	22,979	.....	.....37,539	.....	.....22,979	...	(13,168)	.....	.....	.....14,560	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/07/2017	04/28/2020	04/28/2020	Exercise....	4,659	1,165,338	250.1.....	136,488	.....	.....222,537	.....	.....136,488	...	(77,833)	.....	.....	.....86,049	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/07/2017	04/28/2020	04/28/2020	Exercise....	2,843	731,171	257.19.....	66,800	.....	.....115,622	.....	.....66,800	...	(43,927)	.....	.....	.....48,822	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/07/2017	04/28/2020	04/28/2020	Exercise....	6,322	1,629,717	257.79.....	145,594	.....	.....253,318	.....	.....145,594	...	(96,863)	.....	.....	.....107,723	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/07/2017	04/28/2020	04/28/2020	Exercise....	2,165	557,412	257.42.....	50,491	.....	.....87,568	.....	.....50,491	...	(33,352)	.....	.....	.....37,077	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/07/2017	04/28/2020	04/28/2020	Exercise....	15,899	4,052,494	254.89.....	402,596	.....	.....683,180	.....	.....402,596	...	(257,238)	.....	.....	.....280,584	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/07/2017	02/28/2020	02/28/2020	Exercise....	515	128,351	249.38.....	15,276	.....	.....24,329	.....	.....15,276	...	(8,901)	.....	.....	.....9,053	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/07/2017	02/28/2020	02/28/2020	Exercise....	433	108,060	249.36.....	12,870	.....	.....20,493	.....	.....12,870	...	(7,496)	.....	.....	.....7,623	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/07/2017	02/28/2020	02/28/2020	Exercise....	3,897	958,908	246.07.....	126,988	.....	.....197,105	.....	.....126,988	...	(68,929)	.....	.....	.....70,116	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/07/2017	02/28/2020	02/28/2020	Exercise....	1,136	287,689	253.33.....	29,898	.....	.....49,195	.....	.....29,898	...	(18,977)	.....	.....	.....19,297	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.17

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/07/2017	02/28/2020	02/28/2020	Exercise...	3,567	903,338	253.27.....	94,079	.....	.....154,723	.....	.....94,079	...	(59,637)	.....	.....	.....60,644	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/07/2017	02/28/2020	02/28/2020	Exercise...	4,907	1,229,814	250.63.....	140,361	.....	.....225,815	.....	.....140,361	...	(84,027)	.....	.....	.....85,454	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/07/2017	01/31/2020	01/31/2020	Exercise...	282	68,258	242.35.....	10,101	.....	.....17,037	.....	.....10,101	...	(5,139)	.....	.....	.....6,936	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/07/2017	01/31/2020	01/31/2020	Exercise...	1,396	337,449	241.8.....	50,751	.....	.....85,186	.....	.....50,751	...	(25,526)	.....	.....	.....34,434	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/07/2017	01/31/2020	01/31/2020	Exercise...	753	181,839	241.54.....	27,557	.....	.....46,148	.....	.....27,557	...	(13,786)	.....	.....	.....18,591	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/07/2017	01/31/2020	01/31/2020	Exercise...	2,021	499,090	246.98.....	64,029	.....	.....112,880	.....	.....64,029	...	(35,968)	.....	.....	.....48,851	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/07/2017	03/31/2020	03/31/2020	Exercise...	917	230,531	251.32.....	25,819	.....	.....41,580	.....	.....25,819	...	(15,378)	.....	.....	.....15,761	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/07/2017	03/31/2020	03/31/2020	Exercise...	3,686	921,484	250.01.....	107,850	.....	.....171,905	.....	.....107,850	...	(62,493)	.....	.....	.....64,056	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/07/2017	03/31/2020	03/31/2020	Exercise...	10,505	2,624,229	249.81.....	309,182	.....	.....492,050	.....	.....309,182	...	(181,593)	.....	.....	.....182,867	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/07/2017	03/31/2020	03/31/2020	Exercise...	5,034	1,296,361	257.54.....	116,191	.....	.....196,865	.....	.....116,191	...	(78,722)	.....	.....	.....80,674	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/07/2017	03/31/2020	03/31/2020	Exercise...	3,994	1,027,467	257.25.....	93,101	.....	.....157,365	.....	.....93,101	...	(62,709)	.....	.....	.....64,264	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/07/2017	03/31/2020	03/31/2020	Exercise...	16,272	4,151,719	255.15.....	406,499	.....	.....675,275	.....	.....406,499	...	(266,740)	.....	.....	.....268,775	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/07/2017	05/29/2020	05/29/2020	Exercise...	93	23,749	255.64.....	2,310	.....	.....4,086	.....	.....2,310	...	(1,441)	.....	.....	.....1,776	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/07/2017	05/29/2020	05/29/2020	Exercise...	2,933	744,763	253.94.....	76,929	.....	.....133,972	.....	.....76,929	...	(46,455)	.....	.....	.....57,043	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/07/2017	05/29/2020	05/29/2020	Exercise...	1,953	505,801	259.....	43,478	.....	.....79,327	.....	.....43,478	...	(28,878)	.....	.....	.....35,849	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/07/2017	05/29/2020	05/29/2020	Exercise...	2,823	716,190	253.7.....	74,598	.....	.....129,631	.....	.....74,598	...	(44,838)	.....	.....	.....55,033	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/07/2017	05/29/2020	05/29/2020	Exercise...	2,474	625,632	252.9.....	66,988	.....	.....115,577	.....	.....66,988	...	(39,641)	.....	.....	.....48,589	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/07/2017	05/29/2020	05/29/2020	Exercise...	223	57,890	259.62.....	4,860	.....	.....8,919	.....	.....4,860	...	(3,264)	.....	.....	.....4,059	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/07/2017	05/29/2020	05/29/2020	Exercise...	6,644	1,682,015	253.15.....	178,559	.....	.....308,762	.....	.....178,559	...	(109,275)	.....	.....	.....130,204	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/07/2017	05/29/2020	05/29/2020	Exercise...	4,699	1,229,585	261.65.....	95,413	.....	.....178,434	.....	.....95,413	...	(66,374)	.....	.....	.....83,021	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/07/2017	05/29/2020	05/29/2020	Exercise...	3,711	963,797	259.71.....	80,640	.....	.....148,108	.....	.....80,640	...	(54,246)	.....	.....	.....67,468	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/07/2017	05/29/2020	05/29/2020	Exercise...	3,971	1,041,226	262.22.....	78,993	.....	.....148,508	.....	.....78,993	...	(55,474)	.....	.....	.....69,515	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.18

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/07/2017	05/29/2020	05/29/2020	Exercise...	6,754	1,764,087	261.21.....	139,277	.....	.....259,403	.....	.....139,277	...	(96,168)	.....	.....	.....120,126	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/07/2017	05/29/2020	05/29/2020	Exercise...	1,657	426,944	257.65.....	38,600	.....	.....69,547	.....	.....38,600	...	(25,013)	.....	.....	.....30,947	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/07/2017	05/29/2020	05/29/2020	Exercise...	16,932	...4,379,719	258.66.....	381,331	.....	.....693,549	.....	.....381,331	...	(258,610)	.....	.....	.....312,217	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	12/12/2017	12/11/2020	12/11/2020	Exercise...	1,502	542,525	361.31.....	23,334	.....	.....24,475	.....	.....23,334	...	(17,166)	.....	.....	.....1,141	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	12/12/2017	12/11/2020	12/11/2020	Exercise...	10,016	...3,619,141	361.35.....	155,442	.....	.....162,854	.....	.....155,442	...	(114,336)	.....	.....	.....7,412	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	12/12/2017	12/11/2020	12/11/2020	Exercise...	28,672	..10,354,961	361.15.....	447,860	.....	.....471,944	.....	.....447,860	...	(329,686)	.....	.....	.....24,085	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	12/12/2017	12/11/2020	12/11/2020	Exercise...	39,021	..14,115,821	361.75.....	598,581	.....	.....618,872	.....	.....598,581	...	(438,264)	.....	.....	.....20,291	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	12/12/2017	12/11/2020	12/11/2020	Exercise...	54,860	..20,368,603	371.28.....	622,667	.....	.....347,267	.....	.....622,667	...	(385,296)	.....	.....	.....(275,400)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	12/12/2017	12/11/2020	12/11/2020	Exercise...	48,304	..17,884,003	370.24.....	567,570	.....	.....355,999	.....	.....567,570	...	(360,534)	.....	.....	.....(211,571)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	12/12/2017	12/11/2020	12/11/2020	Exercise...	163,710	..60,423,643	369.09.....	1,997,259	.....	.....1,394,807	.....	.....1,997,259	...	(1,303,304)	.....	.....	.....(602,452)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	12/12/2017	12/11/2020	12/11/2020	Maturity....	16,527	...6,266,273	379.15.....	143,456	.....	.....	.....	.....143,456	...	(64,410)	.....	.....	.....(143,456)	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/14/2017	12/11/2020	12/11/2020	Exercise...	79	21,781	277.18.....	965	.....	.....2,685	.....	.....965	...	(569)	.....	.....	.....1,721	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/14/2017	12/11/2020	12/11/2020	Exercise...	541	156,633	289.75.....	3,777	.....	.....11,677	.....	.....3,777	...	(1,566)	.....	.....	.....7,899	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/14/2017	12/11/2020	12/11/2020	Exercise...	886	244,886	276.52.....	11,168	.....	.....30,845	.....	.....11,168	...	(6,620)	.....	.....	.....19,677	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/14/2017	12/11/2020	12/11/2020	Exercise...	2,191	605,211	276.24.....	27,945	.....	.....76,922	.....	.....27,945	...	(16,598)	.....	.....	.....48,977	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/14/2017	12/11/2020	12/11/2020	Exercise...	3,675	...1,018,520	277.14.....	45,184	.....	.....125,726	.....	.....45,184	...	(26,648)	.....	.....	.....80,542	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/14/2017	12/11/2020	12/11/2020	Exercise...	5,249	...1,497,146	285.25.....	45,351	.....	.....136,987	.....	.....45,351	...	(22,894)	.....	.....	.....91,636	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/14/2017	12/11/2020	12/11/2020	Exercise...	3,133	891,996	284.71.....	27,748	.....	.....83,463	.....	.....27,748	...	(14,246)	.....	.....	.....55,715	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/14/2017	12/11/2020	12/11/2020	Exercise...	14,461	...4,094,714	283.16.....	137,343	.....	.....407,649	.....	.....137,343	...	(73,533)	.....	.....	.....270,307	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/14/2017	11/27/2020	11/27/2020	Exercise...	51	13,639	269.54.....	833	.....	.....2,104	.....	.....833	...	(507)	.....	.....	.....1,272	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/14/2017	11/27/2020	11/27/2020	Exercise...	1,506	424,267	281.8.....	15,063	.....	.....44,158	.....	.....15,063	...	(8,435)	.....	.....	.....29,095	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/14/2017	11/27/2020	11/27/2020	Exercise...	387	103,979	269.02.....	6,483	.....	.....16,276	.....	.....6,483	...	(3,936)	.....	.....	.....9,793	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.19

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/14/2017	11/27/2020	11/27/2020	Exercise...	2,195	591,478	269.52.....	36,138	.....	.....91,316	.....	.....36,138	...	(21,985)	.....	.....	.....55,178	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/14/2017	11/27/2020	11/27/2020	Exercise...	10,921	...2,945,845	269.75.....	178,301	.....	.....451,897	.....	.....178,301	...	(108,570)	.....	.....	.....273,595	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/14/2017	11/27/2020	11/27/2020	Exercise...	10,621	...2,946,011	277.37.....	128,486	.....	.....358,573	.....	.....128,486	...	(76,847)	.....	.....	.....230,087	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/14/2017	11/27/2020	11/27/2020	Exercise...	8,518	...2,373,284	278.63.....	97,737	.....	.....276,825	.....	.....97,737	...	(57,656)	.....	.....	.....179,088	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	12/14/2017	11/27/2020	11/27/2020	Exercise...	20,909	...5,774,169	276.16.....	265,868	.....	.....731,180	.....	.....265,868	...	(168,963)	.....	.....	.....465,312	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	12/28/2017	12/24/2020	12/24/2020	Exercise...	67,725	..24,637,805	363.79.....	1,047,034	.....	.....1,081,574	.....	.....1,047,034	...	(631,007)	.....	.....	.....34,540	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	12/28/2017	12/24/2020	12/24/2020	Exercise...	72,970	..27,248,390	373.42.....	834,045	.....	.....462,629	.....	.....834,045	...	(390,717)	.....	.....	.....(371,416)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	12/28/2017	12/24/2020	12/24/2020	Exercise...	55,107	..20,560,035	373.09.....	636,491	.....	.....367,567	.....	.....636,491	...	(302,384)	.....	.....	.....(268,924)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	12/28/2017	12/24/2020	12/24/2020	Exercise...	175,557	..65,180,714	371.28.....	2,150,570	.....	.....1,488,721	.....	.....2,150,570	...	(1,088,983)	.....	.....	.....(661,849)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	12/28/2017	12/24/2020	12/24/2020	Exercise...	73	26,628	363.37.....	1,148	.....	.....1,201	.....	.....1,148	...	(695)	.....	.....	.....54	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	12/28/2017	12/24/2020	12/24/2020	Exercise...	17,719	...6,446,346	363.81.....	273,758	.....	.....282,618	.....	.....273,758	...	(164,953)	.....	.....	.....8,859	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	12/28/2017	12/24/2020	12/24/2020	Exercise...	34,342	..12,488,312	363.65.....	532,981	.....	.....553,243	.....	.....532,981	...	(322,170)	.....	.....	.....20,262	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	12/28/2017	12/24/2020	12/24/2020	Maturity....	14,008	...5,343,114	381.42.....	122,014	.....	.....	.....	.....122,014	...	(35,416)	.....	.....	.....(122,014)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	01/10/2018	01/09/2020	01/09/2020	Exercise...	2,009	735,040	365.87.....	26,740	.....	.....49,944	.....	.....26,740	...	(17,925)	.....	.....	.....23,204	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	01/10/2018	01/09/2020	01/09/2020	Exercise...	936	343,385	366.99.....	11,930	.....	.....22,213	.....	.....11,930	...	(7,825)	.....	.....	.....10,283	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	01/10/2018	01/09/2020	01/09/2020	Exercise...	1,761	644,578	365.99.....	23,336	.....	.....43,572	.....	.....23,336	...	(15,608)	.....	.....	.....20,236	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	01/10/2018	01/09/2020	01/09/2020	Exercise...	4,650	...1,741,576	374.53.....	43,757	.....	.....75,330	.....	.....43,757	...	(19,373)	.....	.....	.....31,574	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	01/10/2018	01/09/2020	01/09/2020	Exercise...	7,988	...3,006,211	376.34.....	69,576	.....	.....114,948	.....	.....69,576	...	(24,420)	.....	.....	.....45,372	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	01/10/2018	01/09/2020	01/09/2020	Exercise...	9,220	...3,451,611	374.38.....	87,309	.....	.....150,739	.....	.....87,309	...	(39,240)	.....	.....	.....63,430	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	01/17/2018	01/16/2020	01/16/2020	Exercise...	876	244,451	279.21.....	10,169	.....	.....21,774	.....	.....10,169	...	(5,179)	.....	.....	.....11,604	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	01/17/2018	01/16/2020	01/16/2020	Exercise...	379	108,962	287.72.....	2,834	.....	.....6,196	.....	.....2,834	...	(770)	.....	.....	.....3,362	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	01/17/2018	01/16/2020	01/16/2020	Exercise...	331	92,831	280.55.....	3,602	.....	.....7,786	.....	.....3,602	...	(1,772)	.....	.....	.....4,184	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.20

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	01/17/2018	01/16/2020	01/16/2020	Exercise....	1,183	338,698	286.21.....	9,619	.....	.....21,147	.....	.....9,619	...	(3,265)	.....	.....	.....11,528	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	01/17/2018	01/16/2020	01/16/2020	Exercise....	450	130,934	290.7.....	2,846	.....	.....6,026	.....	.....2,846	...	(281)	.....	.....	.....3,181	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	01/17/2018	01/16/2020	01/16/2020	Exercise....	3,307	951,070	287.58.....	24,941	.....	.....54,568	.....	.....24,941	...	(6,949)	.....	.....	.....29,627	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	01/17/2018	01/16/2020	01/16/2020	Exercise....	4,217	1,213,849	287.82.....	31,385	.....	.....68,575	.....	.....31,385	...	(8,376)	.....	.....	.....37,189	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	01/23/2018	01/22/2020	01/22/2020	Exercise....	246	91,186	370.78.....	3,441	.....	.....4,968	.....	.....3,441	...	(818)	.....	.....	.....1,527	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	01/23/2018	01/22/2020	01/22/2020	Exercise....	67	24,964	371.16.....	928	.....	.....1,333	.....	.....928	...	(211)	.....	.....	.....405	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	01/23/2018	01/22/2020	01/22/2020	Exercise....	128	47,455	370.42.....	1,817	.....	.....2,634	.....	.....1,817	...	(448)	.....	.....	.....817	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	01/23/2018	01/22/2020	01/22/2020	Exercise....	2,508	933,124	372.01.....	33,536	.....	.....47,583	.....	.....33,536	...	(6,819)	.....	.....	.....14,047	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	01/23/2018	01/22/2020	01/22/2020	Exercise....	7,787	2,954,279	379.37.....	77,951	.....	.....90,411	.....	.....77,951	...	9,536	.....	.....	.....12,460	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	01/23/2018	01/22/2020	01/22/2020	Exercise....	497	188,412	379.13.....	5,024	.....	.....5,889	.....	.....5,024	...	542	.....	.....	.....865	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	01/23/2018	01/22/2020	01/22/2020	Exercise....	12,280	4,653,312	378.92.....	125,261	.....	.....148,102	.....	.....125,261	...	11,993	.....	.....	.....22,842	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	01/23/2018	01/22/2020	01/22/2020	Exercise....	12,851	4,886,241	380.22.....	124,270	.....	.....138,278	.....	.....124,270	...	21,886	.....	.....	.....14,008	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	01/31/2018	01/30/2020	01/30/2020	Maturity....	103	28,791	279.63.....	889	.....	.....	.....	.....889	...	672	.....	.....	.....(889)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	01/31/2018	01/30/2020	01/30/2020	Maturity....	80,219	22,860,060	284.97.....	515,809	.....	.....	.....	.....515,809	...	493,831	.....	.....	.....(515,809)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	01/31/2018	01/30/2020	01/30/2020	Maturity....	3,445	962,908	279.5.....	29,938	.....	.....	.....	.....29,938	...	22,435	.....	.....	.....(29,938)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	01/31/2018	01/30/2020	01/30/2020	Maturity....	2,650	772,827	291.59.....	11,423	.....	.....	.....	.....11,423	...	11,413	.....	.....	.....(11,423)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	01/31/2018	01/30/2020	01/30/2020	Maturity....	3,730	1,041,156	279.11.....	33,087	.....	.....	.....	.....33,087	...	24,055	.....	.....	.....(33,087)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	01/31/2018	01/30/2020	01/30/2020	Maturity....	13,935	3,880,156	278.45.....	127,922	.....	.....	.....	.....127,922	...	87,986	.....	.....	.....(127,922)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	01/31/2018	01/30/2020	01/30/2020	Maturity....	18,493	5,312,299	287.26.....	104,116	.....	.....	.....	.....104,116	...	102,649	.....	.....	.....(104,116)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	01/31/2018	01/30/2020	01/30/2020	Maturity....	26,191	7,507,383	286.64.....	152,955	.....	.....	.....	.....152,955	...	149,981	.....	.....	.....(152,955)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	01/31/2018	01/30/2020	01/30/2020	Maturity....	42,399	12,096,415	285.3.....	267,537	.....	.....	.....	.....267,537	...	257,680	.....	.....	.....(267,537)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	01/31/2018	01/30/2020	01/30/2020	Maturity....	591	167,703	283.55.....	4,128				4,128	...	3,817			(4,128)			03.....

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

E19.21

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)	
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/05/2018	01/31/2020	01/31/2020	Exercise....	585	219,153	374.78.....	4,403	.....	.....4,965	.....	.....4,403	...	(3,389)	.....	.....	.....561	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/05/2018	01/31/2020	01/31/2020	Exercise....	3,041	1,131,178	372.01.....	25,907	.....	.....34,239	.....	.....25,907	...	(22,993)	.....	.....	.....8,332	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/05/2018	01/31/2020	01/31/2020	Exercise....	3,779	1,435,359	379.83.....	22,485	.....	.....13,000	.....	.....22,485	...	(9,371)	.....	.....	.....(9,485)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/05/2018	01/31/2020	01/31/2020	Exercise....	14,364	5,459,390	380.07.....	84,461	.....	.....45,965	.....	.....84,461	...	(33,424)	.....	.....	.....(38,496)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/05/2018	01/31/2020	01/31/2020	Exercise....	12,065	4,600,669	381.31.....	66,842	.....	.....23,648	.....	.....66,842	...	(18,591)	.....	.....	.....(43,194)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/15/2018	02/14/2020	02/14/2020	Exercise....	2,198	787,616	358.31.....	25,367	.....	.....69,791	.....	.....25,367	...	(40,006)	.....	.....	.....44,424	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/15/2018	02/14/2020	02/14/2020	Exercise....	3,061	1,095,444	357.87.....	35,936	.....	.....98,534	.....	.....35,936	...	(56,442)	.....	.....	.....62,598	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/15/2018	02/14/2020	02/14/2020	Exercise....	6,410	2,340,141	365.08.....	55,510	.....	.....160,120	.....	.....55,510	...	(91,818)	.....	.....	.....104,610	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/15/2018	02/14/2020	02/14/2020	Exercise....	458	168,504	367.76.....	3,519	.....	.....10,218	.....	.....3,519	...	(5,788)	.....	.....	.....6,699	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/15/2018	02/14/2020	02/14/2020	Exercise....	18,394	6,709,701	364.78.....	161,498	.....	.....464,996	.....	.....161,498	...	(266,778)	.....	.....	.....303,498	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	02/15/2018	02/14/2020	02/14/2020	Exercise....	15,897	5,810,734	365.52.....	135,126	.....	.....390,117	.....	.....135,126	...	(223,282)	.....	.....	.....254,991	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	02/21/2018	02/20/2020	02/20/2020	Exercise....	294	80,599	273.95.....	3,036	.....	.....10,744	.....	.....3,036	...	(3,626)	.....	.....	.....7,708	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	02/21/2018	02/20/2020	02/20/2020	Exercise....	2,839	801,955	282.45.....	18,393	.....	.....79,551	.....	.....18,393	...	(22,840)	.....	.....	.....61,158	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	02/21/2018	02/20/2020	02/20/2020	Exercise....	536	150,280	280.17.....	3,964	.....	.....16,252	.....	.....3,964	...	(4,971)	.....	.....	.....12,288	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	02/21/2018	02/20/2020	02/20/2020	Exercise....	589	166,636	282.76.....	3,749	.....	.....16,329	.....	.....3,749	...	(4,640)	.....	.....	.....12,580	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	02/21/2018	02/20/2020	02/20/2020	Exercise....	475	132,816	279.89.....	3,562	.....	.....14,510	.....	.....3,562	...	(4,467)	.....	.....	.....10,948	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	02/21/2018	02/20/2020	02/20/2020	Exercise....	141	39,721	281.03.....	994	.....	.....4,161	.....	.....994	...	(1,245)	.....	.....	.....3,166	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	02/21/2018	02/20/2020	02/20/2020	Exercise....	3,136	884,206	281.94.....	20,932	.....	.....89,468	.....	.....20,932	...	(26,099)	.....	.....	.....68,536	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	02/21/2018	02/20/2020	02/20/2020	Exercise....	535	150,078	280.41.....	3,901	.....	.....16,087	.....	.....3,901	...	(4,893)	.....	.....	.....12,186	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	02/21/2018	01/31/2020	01/31/2020	Exercise....	498	141,746	284.38.....	2,811	.....	.....9,201	.....	.....2,811	...	(3,526)	.....	.....	.....6,391	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	02/21/2018	01/31/2020	01/31/2020	Exercise....	34	9,750	284.93.....	186	.....	.....613	.....	.....186	...	(231)	.....	.....	.....426	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	02/21/2018	01/31/2020	01/31/2020	Exercise....	1,937	549,671	283.76.....	11,347	.....	.....36,960	.....	.....11,347	...	(14,389)	.....	.....	.....25,613	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.22

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	02/21/2018	01/31/2020	01/31/2020	Exercise....	4,622	1,356,931	293.6.....	14,132	.....	.....42,705	.....	.....14,132	...	(9,478)	.....	.....	.....28,572	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	02/21/2018	01/31/2020	01/31/2020	Exercise....	273	80,278	293.63.....	834	.....	.....2,518	.....	.....834	...	(557)	.....	.....	.....1,684	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	02/21/2018	01/31/2020	01/31/2020	Exercise....	4,443	1,294,979	291.44.....	15,802	.....	.....50,655	.....	.....15,802	...	(13,834)	.....	.....	.....34,852	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	02/21/2018	01/31/2020	01/31/2020	Exercise....	141	41,708	295.82.....	367	.....	.....990	.....	.....367	...	(155)	.....	.....	.....622	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	02/27/2018	02/26/2020	02/26/2020	Exercise....	847	315,606	372.48.....	6,262	.....	.....8,363	.....	.....6,262	...	(6,992)	.....	.....	.....2,101	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	02/27/2018	02/26/2020	02/26/2020	Exercise....	4,355	1,573,005	361.22.....	52,082	.....	.....92,015	.....	.....52,082	...	(64,735)	.....	.....	.....39,933	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	02/27/2018	02/26/2020	02/26/2020	Exercise....	3,427	1,238,032	361.29.....	40,846	.....	.....72,166	.....	.....40,846	...	(50,837)	.....	.....	.....31,320	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	02/27/2018	02/26/2020	02/26/2020	Exercise....	13,420	4,920,133	366.64.....	128,425	.....	.....210,821	.....	.....128,425	...	(159,057)	.....	.....	.....82,396	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	02/27/2018	02/26/2020	02/26/2020	Exercise....	11,404	4,199,585	368.27.....	101,720	.....	.....160,562	.....	.....101,720	...	(124,084)	.....	.....	.....58,842	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	02/27/2018	02/26/2020	02/26/2020	Exercise....	11,339	4,146,266	365.68.....	112,932	.....	.....189,013	.....	.....112,932	...	(140,811)	.....	.....	.....76,081	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	03/05/2018	02/28/2020	02/28/2020	Maturity....	849	231,163	272.2.....	5,495	.....	.....	.....	.....5,495	...	(1,743)	.....	.....	.....(5,495)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	03/05/2018	02/28/2020	02/28/2020	Maturity....	97	26,641	274.39.....	551	.....	.....	.....	.....551	...	(85)	.....	.....	.....(551)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	03/05/2018	02/28/2020	02/28/2020	Maturity....	383	104,018	271.56.....	2,570	.....	.....	.....	.....2,570	...	(925)	.....	.....	.....(2,570)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	03/05/2018	02/28/2020	02/28/2020	Maturity....	57	15,701	275.9.....	294	.....	.....	.....	.....294	...	(8)	.....	.....	.....(294)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	03/05/2018	02/28/2020	02/28/2020	Maturity....	1,785	484,346	271.4.....	12,100	.....	.....	.....	.....12,100	...	(4,454)	.....	.....	.....(12,100)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	03/05/2018	02/28/2020	02/28/2020	Maturity....	679	196,172	288.82.....	1,433	.....	.....	.....	.....1,433	...	1,307	.....	.....	.....(1,433)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	03/05/2018	02/28/2020	02/28/2020	Maturity....	5,483	1,487,188	271.25.....	37,502	.....	.....	.....	.....37,502	...	(14,136)	.....	.....	.....(37,502)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	03/05/2018	02/28/2020	02/28/2020	Maturity....	5,945	1,684,530	283.35.....	18,667	.....	.....	.....	.....18,667	...	11,980	.....	.....	.....(18,667)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	03/05/2018	02/28/2020	02/28/2020	Maturity....	15,169	4,116,005	271.35.....	103,147	.....	.....	.....	.....103,147	...	(38,273)	.....	.....	.....(103,147)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	03/05/2018	02/28/2020	02/28/2020	Maturity....	16,756	4,716,777	281.5.....	59,818	.....	.....	.....	.....59,818	...	29,566	.....	.....	.....(59,818)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	03/05/2018	02/28/2020	02/28/2020	Maturity....	22,357	6,278,952	280.85.....	83,391	.....	.....	.....	.....83,391	...	36,437	.....	.....	.....(83,391)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	03/05/2018	02/28/2020	02/28/2020	Maturity....	60,183	..16,833,182	279.7.....	242,537	.....	.....	.....	.....242,537	...	80,339	.....	.....	.....(242,537)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.23

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)	
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/12/2018	03/09/2020	03/09/2020	Exercise....	6,201	2,222,594	358.45.....	72,485	.....	.....116,881	.....	.....72,485	...	(110,884)	.....	.....	.....44,396	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/12/2018	03/09/2020	03/09/2020	Exercise....	55	20,313	367.79.....	433	.....	.....525	.....	.....433	...	(687)	.....	.....	.....92	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/12/2018	03/09/2020	03/09/2020	Exercise....	1,445	516,143	357.2.....	17,759	.....	.....29,044	.....	.....17,759	...	(26,774)	.....	.....	.....11,285	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/12/2018	03/09/2020	03/09/2020	Exercise....	10,899	3,961,060	363.43.....	103,541	.....	.....151,171	.....	.....103,541	...	(164,689)	.....	.....	.....47,629	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/12/2018	03/09/2020	03/09/2020	Exercise....	16,624	6,062,760	364.71.....	149,445	.....	.....209,290	.....	.....149,445	...	(238,485)	.....	.....	.....59,845	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/12/2018	03/09/2020	03/09/2020	Exercise....	13,708	4,980,182	363.3.....	130,913	.....	.....191,915	.....	.....130,913	...	(208,224)	.....	.....	.....61,001	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	03/21/2018	03/20/2020	03/20/2020	Exercise....	559	153,831	275.17.....	5,394	.....	.....10,817	.....	.....5,394	...	(6,545)	.....	.....	.....5,423	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	03/21/2018	03/20/2020	03/20/2020	Exercise....	394	112,057	284.48.....	2,250	.....	.....3,955	.....	.....2,250	...	(2,743)	.....	.....	.....1,705	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	03/21/2018	03/20/2020	03/20/2020	Exercise....	2,794	785,672	281.22.....	19,353	.....	.....37,158	.....	.....19,353	...	(24,302)	.....	.....	.....17,805	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	03/21/2018	03/20/2020	03/20/2020	Exercise....	4,339	1,223,627	282.01.....	28,709	.....	.....54,280	.....	.....28,709	...	(35,936)	.....	.....	.....25,571	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	03/21/2018	03/20/2020	03/20/2020	Exercise....	4,000	1,122,408	280.6.....	28,711	.....	.....55,680	.....	.....28,711	...	(36,093)	.....	.....	.....26,969	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/22/2018	03/20/2020	03/20/2020	Maturity....	51	18,395	358.92.....	539	.....	.....	.....	.....539	...	(952)	.....	.....	.....(539)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/22/2018	03/20/2020	03/20/2020	Maturity....	6,918	2,480,864	358.61.....	73,677	.....	.....	.....	.....73,677	...	(129,692)	.....	.....	.....(73,677)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/22/2018	03/20/2020	03/20/2020	Maturity....	2,436	873,500	358.64.....	25,915	.....	.....	.....	.....25,915	...	(45,612)	.....	.....	.....(25,915)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/22/2018	03/20/2020	03/20/2020	Maturity....	13,505	4,922,675	364.5.....	111,554	.....	.....	.....	.....111,554	...	(206,316)	.....	.....	.....(111,554)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/22/2018	03/20/2020	03/20/2020	Maturity....	5,605	2,047,906	365.4.....	44,444	.....	.....	.....	.....44,444	...	(82,464)	.....	.....	.....(44,444)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/22/2018	03/20/2020	03/20/2020	Maturity....	17,002	6,192,404	364.21.....	142,139	.....	.....	.....	.....142,139	...	(262,935)	.....	.....	.....(142,139)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/03/2018	04/02/2020	04/02/2020	Exercise....	9,463	3,373,595	356.52.....	104,751	.....	.....43,906	.....	.....104,751	...	(192,958)	.....	.....	.....(60,844)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/03/2018	04/02/2020	04/02/2020	Exercise....	1,720	612,520	356.16.....	19,330	.....	.....8,599	.....	.....19,330	...	(35,393)	.....	.....	.....(10,731)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/03/2018	04/02/2020	04/02/2020	Maturity....	2,968	1,074,962	362.19.....	25,791	.....	.....	.....	.....25,791	...	(50,849)	.....	.....	.....(25,791)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/03/2018	04/02/2020	04/02/2020	Maturity....	9,784	3,559,212	363.79.....	79,150	.....	.....	.....	.....79,150	...	(157,966)	.....	.....	.....(79,150)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/03/2018	04/02/2020	04/02/2020	Maturity....	11,104	4,019,936	362.04.....	97,156	.....	.....	.....	.....97,156	...	(191,222)	.....	.....	.....(97,156)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.24

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	04/04/2018	03/31/2020	03/31/2020	Maturity....	227	60,032	265.02.....	1,760	.....	.....	.....	.....1,760	...	(1,759)	.....	.....	.....(1,760)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	04/04/2018	03/31/2020	03/31/2020	Maturity....	79	21,056	265.16.....	612	.....	.....	.....	.....612	...	(610)	.....	.....	.....(612)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	04/04/2018	03/31/2020	03/31/2020	Maturity....	71,629	..19,600,442	273.64.....	328,775	.....	.....	.....	.....328,775	...	(207,324)	.....	.....	.....(328,775)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	04/04/2018	03/31/2020	03/31/2020	Maturity....	8,879	...2,344,256	264.01.....	72,989	.....	.....	.....	.....72,989	...	(73,807)	.....	.....	.....(72,989)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	04/04/2018	03/31/2020	03/31/2020	Maturity....	2,225	603,386	271.23.....	11,924	.....	.....	.....	.....11,924	...	(9,420)	.....	.....	.....(11,924)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	04/04/2018	03/31/2020	03/31/2020	Maturity....	5,065	...1,368,663	270.2.....	28,974	.....	.....	.....	.....28,974	...	(24,424)	.....	.....	.....(28,974)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	04/04/2018	03/31/2020	03/31/2020	Maturity....	1,216	324,087	266.62.....	8,618	.....	.....	.....	.....8,618	...	(8,358)	.....	.....	.....(8,618)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	04/04/2018	03/31/2020	03/31/2020	Maturity....	2,255	596,843	264.72.....	17,812	.....	.....	.....	.....17,812	...	(17,881)	.....	.....	.....(17,812)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	04/04/2018	03/31/2020	03/31/2020	Maturity....	659	183,020	277.88.....	2,272	.....	.....	.....	.....2,272	...	(569)	.....	.....	.....(2,272)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	04/04/2018	03/31/2020	03/31/2020	Maturity....	3,416	908,747	266.05.....	25,037	.....	.....	.....	.....25,037	...	(24,570)	.....	.....	.....(25,037)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	04/04/2018	03/31/2020	03/31/2020	Maturity....	7,075	...1,972,933	278.87.....	22,781	.....	.....	.....	.....22,781	...	(3,410)	.....	.....	.....(22,781)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	04/04/2018	03/31/2020	03/31/2020	Maturity....	8,175	...2,180,027	266.67.....	57,797	.....	.....	.....	.....57,797	...	(55,977)	.....	.....	.....(57,797)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	04/04/2018	03/31/2020	03/31/2020	Maturity....	15,093	...4,156,031	275.36.....	61,882	.....	.....	.....	.....61,882	...	(30,197)	.....	.....	.....(61,882)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	04/04/2018	03/31/2020	03/31/2020	Maturity....	34,432	...9,452,653	274.53.....	149,091	.....	.....	.....	.....149,091	...	(83,453)	.....	.....	.....(149,091)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	04/13/2018	04/09/2020	04/09/2020	Exercise...	9,574	...3,426,941	357.96.....	115,457	.....	.....48,710	.....	.....115,457	...	(171,943)	.....	.....	.....(66,747)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	04/13/2018	04/09/2020	04/09/2020	Exercise...	7,671	...2,746,175	358.....	92,357	.....	.....38,722	.....	.....92,357	...	(137,619)	.....	.....	.....(53,635)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	04/13/2018	04/09/2020	04/09/2020	Exercise...	24,059	...8,729,717	362.85.....	237,219	.....	.....4,763	.....	.....237,219	...	(368,208)	.....	.....	.....(232,456)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	04/13/2018	04/09/2020	04/09/2020	Maturity....	3,649	...1,327,189	363.74.....	34,663	.....	.....	.....	.....34,663	...	(53,942)	.....	.....	.....(34,663)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	04/13/2018	04/09/2020	04/09/2020	Maturity....	8,183	...2,985,900	364.9.....	73,891	.....	.....	.....	.....73,891	...	(115,442)	.....	.....	.....(73,891)	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50	04/30/2018	04/27/2020	04/27/2020	Exercise...	3,689	...1,008,187	273.28.....	36,591	.....	.....89,569	.....	.....36,591	...	(48,590)	.....	.....	.....52,978	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50	04/30/2018	04/27/2020	04/27/2020	Exercise...	681	189,979	278.95.....	4,965	.....	.....12,673	.....	.....4,965	...	(7,088)	.....	.....	.....7,708	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50	04/30/2018	04/27/2020	04/27/2020	Exercise...	6,307	...1,762,066	279.38.....	44,863	.....	.....114,654	.....	.....44,863	...	(64,236)	.....	.....	.....69,791	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.25

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	04/30/2018	04/27/2020	04/27/2020	Exercise....	816	227,947	279.47.....	5,772	.....	.....14,754	.....	.....5,772	...	(8,269)	.....	.....	.....8,982	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	04/30/2018	04/27/2020	04/27/2020	Exercise....	7,114	1,989,684	279.67.....	49,768	.....	.....127,268	.....	.....49,768	...	(71,381)	.....	.....	.....77,500	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	04/30/2018	04/27/2020	04/27/2020	Exercise....	1,635	457,487	279.74.....	11,394	.....	.....29,141	.....	.....11,394	...	(16,348)	.....	.....	.....17,747	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	04/30/2018	04/27/2020	04/27/2020	Exercise....	2,142	602,333	281.2.....	13,703	.....	.....35,041	.....	.....13,703	...	(19,769)	.....	.....	.....21,338	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	04/30/2018	04/27/2020	04/27/2020	Exercise....	85	24,383	285.52.....	419	.....	.....1,028	.....	.....419	...	(592)	.....	.....	.....609	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	05/02/2018	05/01/2020	05/01/2020	Exercise....	225	80,865	359.24.....	2,577	.....	.....1,040	.....	.....2,577	...	(3,889)	.....	.....	.....(1,537)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	05/02/2018	05/01/2020	05/01/2020	Exercise....	25,258	9,078,581	359.44.....	286,926	.....	.....111,638	.....	.....286,926	...	(433,671)	.....	.....	.....(175,288)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	05/02/2018	05/01/2020	05/01/2020	Exercise....	13,928	5,010,541	359.74.....	156,275	.....	.....57,384	.....	.....156,275	...	(236,958)	.....	.....	.....(98,890)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	05/02/2018	05/01/2020	05/01/2020	Maturity....	372	139,521	375.45.....	2,059	.....	.....	.....	.....2,059	...	(2,872)	.....	.....	.....(2,059)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	05/02/2018	05/01/2020	05/01/2020	Maturity....	233	86,793	372.36.....	1,499	.....	.....	.....	.....1,499	...	(2,238)	.....	.....	.....(1,499)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	05/02/2018	05/01/2020	05/01/2020	Maturity....	9,413	3,441,005	365.56.....	82,646	.....	.....	.....	.....82,646	...	(129,185)	.....	.....	.....(82,646)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	05/02/2018	05/01/2020	05/01/2020	Maturity....	13,167	4,824,791	366.43.....	111,261	.....	.....	.....	.....111,261	...	(173,904)	.....	.....	.....(111,261)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	05/02/2018	05/01/2020	05/01/2020	Maturity....	33,716	..12,274,636	364.06.....	315,919	.....	.....	.....	.....315,919	...	(492,308)	.....	.....	.....(315,919)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	05/07/2018	05/05/2020	05/05/2020	Maturity....	30	7,955	268.04.....	280	.....	.....	.....	.....280	...	(96)	.....	.....	.....(280)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	05/07/2018	05/05/2020	05/05/2020	Maturity....	20,989	5,804,793	276.56.....	122,787	.....	.....	.....	.....122,787	...	4,680	.....	.....	.....(122,787)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	05/07/2018	05/05/2020	05/05/2020	Maturity....	71,442	..19,672,231	275.36.....	448,655	.....	.....	.....	.....448,655	...	(13,899)	.....	.....	.....(448,655)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	05/07/2018	05/05/2020	05/05/2020	Maturity....	16,154	4,321,745	267.54.....	156,529	.....	.....	.....	.....156,529	...	(55,963)	.....	.....	.....(156,529)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	05/07/2018	05/05/2020	05/05/2020	Maturity....	1,377	375,644	272.88.....	9,980	.....	.....	.....	.....9,980	...	(1,589)	.....	.....	.....(9,980)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	05/07/2018	05/05/2020	05/05/2020	Maturity....	1,142	312,124	273.34.....	8,073	.....	.....	.....	.....8,073	...	(1,096)	.....	.....	.....(8,073)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	05/07/2018	05/05/2020	05/05/2020	Maturity....	1,219	335,442	275.07.....	7,792	.....	.....	.....	.....7,792	...	(364)	.....	.....	.....(7,792)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	05/07/2018	05/05/2020	05/05/2020	Maturity....	18,503	5,044,968	272.65.....	136,000	.....	.....	.....	.....136,000	...	(23,014)	.....	.....	.....(136,000)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	05/07/2018	05/05/2020	05/05/2020	Maturity....	2,104	563,892	267.98.....	19,927	.....	.....	.....	.....19,927	...	(6,884)	.....	.....	.....(19,927)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.26

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	05/07/2018	05/05/2020	05/05/2020	Maturity....	237	66,441	280.71.....	1,070	.....	.....	.....	.....1,070	...	312	.....	.....	.....(1,070)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	05/07/2018	05/05/2020	05/05/2020	Maturity....	3,235	866,362	267.77.....	30,996	.....	.....	.....	.....30,996	...	(10,866)	.....	.....	.....(30,996)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	05/07/2018	05/05/2020	05/05/2020	Maturity....	6,192	1,731,955	279.69.....	29,847	.....	.....	.....	.....29,847	...	6,808	.....	.....	.....(29,847)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	05/07/2018	05/05/2020	05/05/2020	Maturity....	14,325	3,835,536	267.76.....	137,229	.....	.....	.....	.....137,229	...	(48,240)	.....	.....	.....(137,229)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	05/07/2018	05/05/2020	05/05/2020	Maturity....	22,888	6,343,884	277.17.....	129,089	.....	.....	.....	.....129,089	...	9,612	.....	.....	.....(129,089)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	05/07/2018	05/05/2020	05/05/2020	Maturity....	502	133,603	266.29.....	5,188	.....	.....	.....	.....5,188	...	(2,007)	.....	.....	.....(5,188)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	05/07/2018	05/05/2020	05/05/2020	Maturity....	128	34,355	268.69.....	1,167	.....	.....	.....	.....1,167	...	(377)	.....	.....	.....(1,167)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	05/14/2018	05/11/2020	05/11/2020	Exercise...	9,612	3,467,367	360.75.....	121,778	.....	.....33,160	.....	.....121,778	...	(139,962)	.....	.....	.....(88,618)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	05/14/2018	05/11/2020	05/11/2020	Exercise...	2,465	891,660	361.74.....	30,023	.....	.....6,064	.....	.....30,023	...	(34,697)	.....	.....	.....(23,959)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	05/14/2018	05/11/2020	05/11/2020	Maturity....	9,245	3,393,481	367.07.....	90,599	.....	.....	.....	.....90,599	...	(104,086)	.....	.....	.....(90,599)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	05/14/2018	05/11/2020	05/11/2020	Maturity....	11,035	4,071,098	368.93.....	99,976	.....	.....	.....	.....99,976	...	(112,800)	.....	.....	.....(99,976)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	05/14/2018	05/11/2020	05/11/2020	Maturity....	6,072	2,224,074	366.26.....	61,574	.....	.....	.....	.....61,574	...	(71,048)	.....	.....	.....(61,574)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	05/23/2018	05/22/2020	05/22/2020	Exercise...	5,802	2,107,515	363.27.....	66,253	.....	.....12,299	.....	.....66,253	...	(77,368)	.....	.....	.....(53,954)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	05/23/2018	05/22/2020	05/22/2020	Exercise...	4,640	1,684,118	362.94.....	53,687	.....	.....11,369	.....	.....53,687	...	(62,681)	.....	.....	.....(42,319)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	05/23/2018	05/22/2020	05/22/2020	Maturity....	9,766	3,606,468	369.27.....	86,824	.....	.....	.....	.....86,824	...	(98,722)	.....	.....	.....(86,824)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	05/23/2018	05/22/2020	05/22/2020	Maturity....	31,520	..11,652,714	369.69.....	275,172	.....	.....	.....	.....275,172	...	(311,282)	.....	.....	.....(275,172)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	05/23/2018	05/22/2020	05/22/2020	Maturity....	94	35,045	371.75.....	751	.....	.....	.....	.....751	...	(824)	.....	.....	.....(751)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE3	05/23/2018	05/22/2020	05/22/2020	Maturity....	10,652	3,931,748	369.12.....	95,333	.....	.....	.....	.....95,333	...	(108,529)	.....	.....	.....(95,333)	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	06/01/2018	05/29/2020	05/29/2020	Exercise...	508	145,565	286.54.....	2,391	.....	.....6,645	.....	.....2,391	...	(3,513)	.....	.....	.....4,254	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	06/01/2018	05/29/2020	05/29/2020	Exercise...	520	142,508	274.06.....	5,043	.....	.....13,291	.....	.....5,043	...	(6,563)	.....	.....	.....8,248	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	06/01/2018	05/29/2020	05/29/2020	Exercise...	93	25,388	274.41.....	881	.....	.....2,332	.....	.....881	...	(1,155)	.....	.....	.....1,451	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	06/01/2018	05/29/2020	05/29/2020	Exercise...	344	97,974	285.13.....	1,768	.....	.....4,979	.....	.....1,768	...	(2,615)	.....	.....	.....3,211	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.27

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	06/01/2018	05/29/2020	05/29/2020	Exercise....	3,352	916,160	273.28.....	33,848	.....	.....88,304	.....	.....33,848	...	(43,269)	.....	.....	.....54,456	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	06/01/2018	05/29/2020	05/29/2020	Exercise....	462	126,209	273.21.....	4,681	.....	.....12,200	.....	.....4,681	...	(5,974)	.....	.....	.....7,519	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	06/01/2018	05/29/2020	05/29/2020	Exercise....	3,035	850,754	280.28.....	20,918	.....	.....58,704	.....	.....20,918	...	(30,268)	.....	.....	.....37,786	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	06/01/2018	05/29/2020	05/29/2020	Exercise....	402	112,796	280.56.....	2,726	.....	.....7,663	.....	.....2,726	...	(3,956)	.....	.....	.....4,937	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	06/01/2018	05/29/2020	05/29/2020	Exercise....	4,216	1,184,463	280.96.....	27,925	.....	.....78,666	.....	.....27,925	...	(40,682)	.....	.....	.....50,741	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	06/01/2018	05/29/2020	05/29/2020	Exercise....	10,096	2,820,118	279.33.....	73,478	.....	.....204,848	.....	.....73,478	...	(105,137)	.....	.....	.....131,370	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	06/01/2018	05/29/2020	05/29/2020	Exercise....	1,978	551,738	278.96.....	14,700	.....	.....40,862	.....	.....14,700	...	(20,931)	.....	.....	.....26,162	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	06/05/2018	06/04/2020	06/04/2020	Exercise....	7,056	2,561,090	362.99.....	82,409	.....	.....4,868	.....	.....82,409	...	(94,259)	.....	.....	.....(77,540)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	06/05/2018	06/04/2020	06/04/2020	Exercise....	4,498	1,631,361	362.69.....	53,166	.....	.....4,453	.....	.....53,166	...	(60,774)	.....	.....	.....(48,713)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	06/05/2018	06/04/2020	06/04/2020	Maturity....	8,847	3,263,492	368.9.....	80,857	.....	.....	.....	.....80,857	...	(90,719)	.....	.....	.....(80,857)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	06/05/2018	06/04/2020	06/04/2020	Maturity....	8,957	3,312,861	369.85.....	78,556	.....	.....	.....	.....78,556	...	(87,280)	.....	.....	.....(78,556)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	06/05/2018	06/04/2020	06/04/2020	Maturity....	7,734	2,848,370	368.31.....	72,541	.....	.....	.....	.....72,541	...	(81,716)	.....	.....	.....(72,541)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	06/14/2018	06/12/2020	06/12/2020	Exercise....	12,065	4,385,493	363.5.....	146,585	.....	.....18,700	.....	.....146,585	...	(149,638)	.....	.....	.....(127,885)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	06/14/2018	06/12/2020	06/12/2020	Exercise....	1,604	583,214	363.5.....	19,494	.....	.....2,487	.....	.....19,494	...	(19,900)	.....	.....	.....(17,007)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	06/14/2018	06/12/2020	06/12/2020	Maturity....	113	42,286	374.61.....	858	.....	.....	.....	.....858	...	(761)	.....	.....	.....(858)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	06/14/2018	06/12/2020	06/12/2020	Maturity....	7,844	2,899,079	369.59.....	74,283	.....	.....	.....	.....74,283	...	(73,100)	.....	.....	.....(74,283)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	06/14/2018	06/12/2020	06/12/2020	Maturity....	4,022	1,491,417	370.79.....	36,200	.....	.....	.....	.....36,200	...	(34,971)	.....	.....	.....(36,200)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	06/14/2018	06/12/2020	06/12/2020	Maturity....	8,542	3,152,844	369.09.....	82,603	.....	.....	.....	.....82,603	...	(81,837)	.....	.....	.....(82,603)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	06/19/2018	06/16/2020	06/16/2020	Maturity....	131	35,475	270.7.....	798	.....	.....	.....	.....798	...	(579)	.....	.....	.....(798)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	06/19/2018	06/16/2020	06/16/2020	Maturity....	3,802	1,027,170	270.15.....	23,916	.....	.....	.....	.....23,916	...	(17,812)	.....	.....	.....(23,916)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	06/19/2018	06/16/2020	06/16/2020	Maturity....	38,202	..10,649,089	278.76.....	138,290	.....	.....	.....	.....138,290	...	(42,240)	.....	.....	.....(138,290)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	06/19/2018	06/16/2020	06/16/2020	Maturity....	72,029	..20,003,096	277.71.....	280,192	.....	.....	.....	.....280,192	...	(104,637)	.....	.....	.....(280,192)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	06/19/2018	06/16/2020	06/16/2020	Maturity....	15,026	4,047,800	269.39.....	98,870	.....	.....	.....	.....98,870	...	(75,943)	.....	.....	.....(98,870)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	06/19/2018	06/16/2020	06/16/2020	Maturity....	9,735	2,631,433	270.3.....	60,748	.....	.....	.....	.....60,748	...	(44,841)	.....	.....	.....(60,748)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	06/19/2018	06/16/2020	06/16/2020	Maturity....	751	207,282	276.1.....	3,251	.....	.....	.....	.....3,251	...	(1,535)	.....	.....	.....(3,251)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	06/19/2018	06/16/2020	06/16/2020	Maturity....	3,906	1,081,513	276.89.....	16,053	.....	.....	.....	.....16,053	...	(6,818)	.....	.....	.....(16,053)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	06/19/2018	06/16/2020	06/16/2020	Maturity....	3,355	917,827	273.53.....	17,147	.....	.....	.....	.....17,147	...	(10,447)	.....	.....	.....(17,147)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	06/19/2018	06/16/2020	06/16/2020	Maturity....	6,659	1,833,617	275.36.....	30,232	.....	.....	.....	.....30,232	...	(15,600)	.....	.....	.....(30,232)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	06/19/2018	06/16/2020	06/16/2020	Maturity....	387	104,422	269.88.....	2,476	.....	.....	.....	.....2,476	...	(1,860)	.....	.....	.....(2,476)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	06/19/2018	06/16/2020	06/16/2020	Maturity....	4,186	1,128,938	269.67.....	27,128	.....	.....	.....	.....27,128	...	(20,554)	.....	.....	.....(27,128)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	06/19/2018	06/16/2020	06/16/2020	Maturity....	570	161,766	283.9.....	1,430	.....	.....	.....	.....1,430	...	84	.....	.....	.....(1,430)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	06/19/2018	06/16/2020	06/16/2020	Maturity....	2,316	624,765	269.78.....	14,891	.....	.....	.....	.....14,891	...	(11,264)	.....	.....	.....(14,891)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	06/19/2018	06/16/2020	06/16/2020	Maturity....	6,124	1,724,619	281.61.....	18,189	.....	.....	.....	.....18,189	...	(1,908)	.....	.....	.....(18,189)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	06/19/2018	06/16/2020	06/16/2020	Maturity....	12,150	3,280,962	270.03.....	77,033	.....	.....	.....	.....77,033	...	(57,568)	.....	.....	.....(77,033)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	06/19/2018	06/16/2020	06/16/2020	Maturity....	17,397	4,867,843	279.81.....	58,628	.....	.....	.....	.....58,628	...	(13,644)	.....	.....	.....(58,628)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	06/19/2018	06/16/2020	06/16/2020	Maturity....	98	26,257	269.03.....	657	.....	.....	.....	.....657	...	(510)	.....	.....	.....(657)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	06/22/2018	06/19/2020	06/19/2020	Exercise...	11,135	4,051,748	363.86.....	128,169	.....	.....16,592	.....	.....128,169	...	(141,477)	.....	.....	.....(111,577)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	06/22/2018	06/19/2020	06/19/2020	Exercise...	3,281	1,192,990	363.6.....	38,159	.....	.....5,742	.....	.....38,159	...	(42,114)	.....	.....	.....(32,417)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	06/22/2018	06/19/2020	06/19/2020	Maturity....	4,426	1,636,326	369.67.....	40,015	.....	.....	.....	.....40,015	...	(42,971)	.....	.....	.....(40,015)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	06/22/2018	06/19/2020	06/19/2020	Maturity....	4,199	1,557,941	371.07.....	35,729	.....	.....	.....	.....35,729	...	(37,663)	.....	.....	.....(35,729)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	06/22/2018	06/19/2020	06/19/2020	Maturity....	8,052	2,975,030	369.49.....	73,351	.....	.....	.....	.....73,351	...	(78,927)	.....	.....	.....(73,351)	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50	06/29/2018	06/26/2020	06/26/2020	Exercise...	6,268	1,758,293	280.51.....	46,662	.....	.....115,084	.....	.....46,662	...	(56,025)	.....	.....	.....68,423	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50	06/29/2018	06/26/2020	06/26/2020	Exercise...	1,294	362,360	280.02.....	9,902	.....	.....24,393	.....	.....9,902	...	(11,869)	.....	.....	.....14,491	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50	06/29/2018	06/26/2020	06/26/2020	Exercise...	8,438	2,354,405	279.03.....	68,206	.....	.....167,406	.....	.....68,206	...	(81,362)	.....	.....	.....99,200	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	06/29/2018	06/26/2020	06/26/2020	Exercise....	2,988	822,663	275.36.....	29,362	.....	.....70,238	.....	.....29,362	...	(33,838)	.....	.....	.....40,876	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	06/29/2018	06/26/2020	06/26/2020	Exercise....	1,635	450,069	275.31.....	16,108	.....	.....38,515	.....	.....16,108	...	(18,552)	.....	.....	.....22,407	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	06/29/2018	06/26/2020	06/26/2020	Exercise....	3,408	953,092	279.65.....	26,622	.....	.....65,505	.....	.....26,622	...	(31,863)	.....	.....	.....38,883	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	07/03/2018	07/02/2020	07/02/2020	Exercise....	18,869	...6,849,237	362.98.....	223,226	.....	.....63,213	.....	.....223,226	...	(250,019)	.....	.....	.....(160,013)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	07/03/2018	07/02/2020	07/02/2020	Exercise....	3,796	...1,377,396	362.87.....	45,095	.....	.....13,134	.....	.....45,095	...	(50,507)	.....	.....	.....(31,961)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	07/03/2018	07/02/2020	07/02/2020	Maturity....	9,270	...3,421,624	369.11.....	85,098	.....	.....	.....	.....85,098	...	(93,982)	.....	.....	.....(85,098)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	07/03/2018	07/02/2020	07/02/2020	Maturity....	5,652	...2,093,213	370.33.....	49,231	.....	.....	.....	.....49,231	...	(53,723)	.....	.....	.....(49,231)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	07/03/2018	07/02/2020	07/02/2020	Maturity....	10,967	...4,043,595	368.71.....	102,431	.....	.....	.....	.....102,431	...	(113,442)	.....	.....	.....(102,431)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	07/18/2018	07/17/2020	07/17/2020	Exercise....	154	56,063	363.36.....	1,797	.....	.....685	.....	.....1,797	...	(2,020)	.....	.....	.....(1,112)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	07/18/2018	07/17/2020	07/17/2020	Exercise....	12,018	...4,368,652	363.52.....	139,164	.....	.....51,436	.....	.....139,164	...	(156,313)	.....	.....	.....(87,729)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	07/18/2018	07/17/2020	07/17/2020	Exercise....	6,436	...2,343,758	364.17.....	72,597	.....	.....23,362	.....	.....72,597	...	(81,667)	.....	.....	.....(49,235)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	07/18/2018	07/17/2020	07/17/2020	Maturity....	7,355	...2,722,486	370.17.....	64,501	.....	.....	.....	.....64,501	...	(71,099)	.....	.....	.....(64,501)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	07/18/2018	07/17/2020	07/17/2020	Maturity....	9,416	...3,494,649	371.13.....	79,191	.....	.....	.....	.....79,191	...	(86,435)	.....	.....	.....(79,191)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	07/18/2018	07/17/2020	07/17/2020	Maturity....	14,508	...5,353,628	369.02.....	133,761	.....	.....	.....	.....133,761	...	(148,684)	.....	.....	.....(133,761)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	07/25/2018	07/21/2020	07/21/2020	Maturity....	67	17,602	262.01.....	544	.....	.....	.....	.....544	...	(702)	.....	.....	.....(544)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	07/25/2018	07/21/2020	07/21/2020	Maturity....	9,015	...2,473,301	274.35.....	33,807	.....	.....	.....	.....33,807	...	(37,413)	.....	.....	.....(33,807)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	07/25/2018	07/21/2020	07/21/2020	Maturity....	748	...206,387	275.83.....	2,529	.....	.....	.....	.....2,529	...	(2,618)	.....	.....	.....(2,529)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	07/25/2018	07/21/2020	07/21/2020	Maturity....	3,551	940,161	264.79.....	24,499	.....	.....	.....	.....24,499	...	(32,035)	.....	.....	.....(24,499)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	07/25/2018	07/21/2020	07/21/2020	Maturity....	7,366	...2,009,707	272.85.....	30,567	.....	.....	.....	.....30,567	...	(35,782)	.....	.....	.....(30,567)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	07/25/2018	07/21/2020	07/21/2020	Maturity....	1,095	...289,035	264.06.....	7,881	.....	.....	.....	.....7,881	...	(10,294)	.....	.....	.....(7,881)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	07/25/2018	07/21/2020	07/21/2020	Maturity....	26,646	...7,263,254	272.58.....	112,714	.....	.....	.....	.....112,714	...	(132,824)	.....	.....	.....(112,714)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	07/25/2018	07/21/2020	07/21/2020	Maturity....	16,777	...4,589,428	273.55.....	66,438				66,438	...	(75,870)			(66,438)			03.....

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

E19.30

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/25/2018	07/21/2020	07/21/2020	Maturity....	5,860	1,538,969	262.62.....	45,826	.....	.....	.....45,826	...	(59,458)	.....	.....	.....(45,826)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/25/2018	07/21/2020	07/21/2020	Maturity....	26,904	7,321,600	272.14.....	117,032	.....	.....	.....117,032	...	(140,066)	.....	.....	.....(117,032)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/25/2018	07/21/2020	07/21/2020	Maturity....	4,761	1,264,821	265.66.....	31,185	.....	.....	.....31,185	...	(40,793)	.....	.....	.....(31,185)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/25/2018	07/21/2020	07/21/2020	Maturity....	1,127	295,621	262.31.....	8,971	.....	.....	.....8,971	...	(11,610)	.....	.....	.....(8,971)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/25/2018	07/21/2020	07/21/2020	Maturity....	405	109,152	269.79.....	2,051	.....	.....	.....2,051	...	(2,589)	.....	.....	.....(2,051)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/25/2018	07/21/2020	07/21/2020	Maturity....	960	260,783	271.64.....	4,320	.....	.....	.....4,320	...	(5,233)	.....	.....	.....(4,320)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/25/2018	07/21/2020	07/21/2020	Maturity....	19,152	5,131,344	267.93.....	109,165	.....	.....	.....109,165	...	(141,202)	.....	.....	.....(109,165)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/25/2018	07/21/2020	07/21/2020	Maturity....	4,716	1,278,943	271.19.....	21,835	.....	.....	.....21,835	...	(26,796)	.....	.....	.....(21,835)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/25/2018	07/21/2020	07/21/2020	Maturity....	27	7,201	265.52.....	179	.....	.....	.....179	...	(234)	.....	.....	.....(179)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/25/2018	07/21/2020	07/21/2020	Maturity....	1,075	303,402	282.24.....	2,268	.....	.....	.....2,268	...	(1,359)	.....	.....	.....(2,268)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/25/2018	07/21/2020	07/21/2020	Maturity....	465	121,945	262.22.....	3,720	.....	.....	.....3,720	...	(4,812)	.....	.....	.....(3,720)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/25/2018	07/21/2020	07/21/2020	Maturity....	4,517	1,185,550	262.45.....	35,686	.....	.....	.....35,686	...	(46,204)	.....	.....	.....(35,686)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/25/2018	07/21/2020	07/21/2020	Maturity....	235	65,253	277.66.....	698	.....	.....	.....698	...	(647)	.....	.....	.....(698)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/25/2018	07/21/2020	07/21/2020	Maturity....	518	144,662	279.05.....	1,389	.....	.....	.....1,389	...	(1,164)	.....	.....	.....(1,389)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/25/2018	07/21/2020	07/21/2020	Maturity....	1,798	477,672	265.62.....	11,815	.....	.....	.....11,815	...	(15,438)	.....	.....	.....(11,815)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/31/2018	07/30/2020	07/30/2020	Exercise....	16,946	6,157,019	363.33.....	182,509	.....	.....119,809	182,509	...	(237,616)	.....	.....	.....(62,700)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/31/2018	07/30/2020	07/30/2020	Exercise....	4,634	1,681,297	362.78.....	51,026	.....	.....35,315	51,026	...	(66,293)	.....	.....	.....(15,711)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/31/2018	07/30/2020	07/30/2020	Exercise....	7,147	2,641,064	369.56.....	58,959	.....	.....6,003	58,959	...	(77,165)	.....	.....	.....(52,956)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/31/2018	07/30/2020	07/30/2020	Exercise....	12,217	4,524,788	370.37.....	97,247	.....	.....367	97,247	...	(126,705)	.....	.....	.....(96,880)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/31/2018	07/30/2020	07/30/2020	Exercise....	12,533	4,611,532	367.94.....	111,046	.....	.....30,832	111,046	...	(145,945)	.....	.....	.....(80,214)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/31/2018	07/30/2020	07/30/2020	Maturity....	56	21,136	375.02.....	362	.....	.....	.....362	...	(450)	.....	.....	.....(362)	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	07/31/2018	07/30/2020	07/30/2020	Exercise....	188	55,217	293.71.....	966	.....	.....2,051	966	...	(236)	.....	.....	.....1,085	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.31

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	07/31/2018	07/30/2020	07/30/2020	Exercise...	8,132	2,303,408	283.26.....	75,350	.....	.....173,695	.....	.....75,350	...	(36,096)	.....	.....	.....98,345	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	07/31/2018	07/30/2020	07/30/2020	Exercise...	3,061	864,887	282.52.....	29,466	.....	.....67,655	.....	.....29,466	...	(14,347)	.....	.....	.....38,190	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	07/31/2018	07/30/2020	07/30/2020	Exercise...	4,807	1,355,806	282.07.....	47,335	.....	.....108,390	.....	.....47,335	...	(23,250)	.....	.....	.....61,055	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	07/31/2018	07/30/2020	07/30/2020	Exercise...	990	287,703	290.53.....	6,154	.....	.....13,953	.....	.....6,154	...	(2,097)	.....	.....	.....7,799	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	07/31/2018	07/30/2020	07/30/2020	Exercise...	62	17,830	287.25.....	465	.....	.....1,078	.....	.....465	...	(194)	.....	.....	.....614	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	07/31/2018	07/30/2020	07/30/2020	Exercise...	668	186,494	279.09.....	7,623	.....	.....17,060	.....	.....7,623	...	(3,899)	.....	.....	.....9,437	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	07/31/2018	07/30/2020	07/30/2020	Exercise...	334	95,103	284.97.....	2,827	.....	.....6,558	.....	.....2,827	...	(1,292)	.....	.....	.....3,731	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	07/31/2018	07/30/2020	07/30/2020	Exercise...	7,259	2,029,103	279.54.....	81,027	.....	.....182,049	.....	.....81,027	...	(41,273)	.....	.....	.....101,022	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	07/31/2018	07/30/2020	07/30/2020	Exercise...	986	273,474	277.45.....	12,152	.....	.....26,781	.....	.....12,152	...	(6,276)	.....	.....	.....14,629	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	07/31/2018	07/30/2020	07/30/2020	Exercise...	2,365	669,745	283.23.....	21,945	.....	.....50,580	.....	.....21,945	...	(10,520)	.....	.....	.....28,635	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	07/31/2018	07/30/2020	07/30/2020	Exercise...	4,972	1,404,466	282.5.....	47,900	.....	.....109,971	.....	.....47,900	...	(23,333)	.....	.....	.....62,070	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	08/13/2018	08/10/2020	08/10/2020	Exercise...	4,628	1,668,910	360.61.....	59,331	.....	.....49,659	.....	.....59,331	...	(67,504)	.....	.....	.....(9,673)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	08/13/2018	08/10/2020	08/10/2020	Exercise...	5,638	2,036,836	361.3.....	70,356	.....	.....56,601	.....	.....70,356	...	(80,418)	.....	.....	.....(13,756)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	08/13/2018	08/10/2020	08/10/2020	Exercise...	6,855	2,515,939	367.....	67,869	.....	.....29,753	.....	.....67,869	...	(78,878)	.....	.....	.....(38,116)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	08/13/2018	08/10/2020	08/10/2020	Exercise...	15,111	5,572,189	368.74.....	139,025	.....	.....39,290	.....	.....139,025	...	(160,698)	.....	.....	.....(99,735)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	08/13/2018	08/10/2020	08/10/2020	Exercise...	10,336	3,792,939	366.96.....	102,534	.....	.....45,272	.....	.....102,534	...	(119,098)	.....	.....	.....(57,262)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	08/22/2018	08/11/2020	08/11/2020	Exercise...	1,854	479,705	258.71.....	16,317	.....	.....6,824	.....	.....16,317	...	(24,002)	.....	.....	.....(9,494)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	08/22/2018	08/11/2020	08/11/2020	Exercise...	14,716	3,827,354	260.09.....	119,931	.....	.....33,846	.....	.....119,931	...	(180,409)	.....	.....	.....(86,086)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	08/22/2018	08/11/2020	08/11/2020	Exercise...	506	130,860	258.77.....	4,435	.....	.....1,831	.....	.....4,435	...	(6,532)	.....	.....	.....(2,604)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	08/22/2018	08/11/2020	08/11/2020	Exercise...	277	72,350	261.05.....	2,140	.....	.....371	.....	.....2,140	...	(3,261)	.....	.....	.....(1,768)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	08/22/2018	08/11/2020	08/11/2020	Exercise...	246	64,495	261.74.....	1,826	.....	.....160	.....	.....1,826	...	(2,814)	.....	.....	.....(1,666)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	08/22/2018	08/11/2020	08/11/2020	Exercise...	1,023	267,532	261.43.....	7,726	.....	.....982	.....	.....7,726	...	(11,845)	.....	.....	.....(6,744)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.32

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	08/22/2018	08/11/2020	08/11/2020	Maturity....	2,224	608,662	273.69.....	7,628	.....	.....	.....7,628	...	(11,360)	.....	.....	.....(7,628)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	08/22/2018	08/11/2020	08/11/2020	Maturity....	22,275	...6,015,888	270.07.....	98,011	.....	.....	.....98,011	...	(154,751)	.....	.....	.....(98,011)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	08/22/2018	08/11/2020	08/11/2020	Maturity....	2,602	707,138	271.81.....	10,172	.....	.....	.....10,172	...	(15,720)	.....	.....	.....(10,172)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	08/22/2018	08/11/2020	08/11/2020	Maturity....	547	143,719	262.61.....	3,858	.....	.....	.....3,858	...	(5,995)	.....	.....	.....(3,858)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	08/22/2018	08/11/2020	08/11/2020	Maturity....	10,977	...2,974,646	270.99.....	45,445	.....	.....	.....45,445	...	(70,914)	.....	.....	.....(45,445)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	08/22/2018	08/11/2020	08/11/2020	Maturity....	1,090	294,586	270.26.....	4,742	.....	.....	.....4,742	...	(7,457)	.....	.....	.....(4,742)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	08/22/2018	08/11/2020	08/11/2020	Maturity....	11,112	...2,956,763	266.08.....	63,340	.....	.....	.....63,340	...	(101,097)	.....	.....	.....(63,340)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	08/22/2018	08/11/2020	08/11/2020	Maturity....	232	65,430	281.7.....	437	.....	.....	.....437	...	(449)	.....	.....	.....(437)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	08/22/2018	08/11/2020	08/11/2020	Maturity....	131	36,291	276.8.....	359	.....	.....	.....359	...	(485)	.....	.....	.....(359)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	08/22/2018	08/11/2020	08/11/2020	Maturity....	1,572	426,534	271.28.....	6,384	.....	.....	.....6,384	...	(9,920)	.....	.....	.....(6,384)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	08/22/2018	08/11/2020	08/11/2020	Maturity....	9,624	...2,607,455	270.93.....	40,036	.....	.....	.....40,036	...	(62,444)	.....	.....	.....(40,036)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	08/23/2018	08/21/2020	08/21/2020	Exercise...	11,308	...4,114,602	363.86.....	133,437	.....	.....72,938	133,437	...	(141,815)	.....	.....	.....(60,499)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	08/23/2018	08/21/2020	08/21/2020	Exercise...	2,371	863,053	363.97.....	27,862	.....	.....15,034	27,862	...	(29,612)	.....	.....	.....(12,828)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	08/23/2018	08/21/2020	08/21/2020	Exercise...	5,509	...2,038,323	369.99.....	50,464	.....	.....1,763	50,464	...	(53,027)	.....	.....	.....(48,701)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	08/23/2018	08/21/2020	08/21/2020	Exercise...	11,251	...4,157,327	369.51.....	105,196	.....	.....9,001	105,196	...	(110,880)	.....	.....	.....(96,195)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	08/23/2018	08/21/2020	08/21/2020	Maturity....	7,938	...2,945,746	371.09.....	69,379	.....	.....	.....69,379	...	(72,197)	.....	.....	.....(69,379)	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	08/31/2018	08/28/2020	08/28/2020	Exercise...	49	14,526	298.53.....	266	.....	.....490	266	...	53	.....	.....	.....224	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	08/31/2018	08/28/2020	08/28/2020	Exercise...	103	30,373	295.8.....	657	.....	.....1,314	657	...	77	.....	.....	.....657	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	08/31/2018	08/28/2020	08/28/2020	Exercise...	6,337	...1,808,020	285.29.....	70,416	.....	.....147,727	70,416	...	(8,672)	.....	.....	.....77,311	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	08/31/2018	08/28/2020	08/28/2020	Exercise...	4,713	...1,336,094	283.52.....	56,929	.....	.....118,190	56,929	...	(8,467)	.....	.....	.....61,261	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	08/31/2018	08/28/2020	08/28/2020	Exercise...	3,010	871,084	289.41.....	27,245	.....	.....57,759	27,245	...	(1,270)	.....	.....	.....30,514	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	08/31/2018	08/28/2020	08/28/2020	Exercise...	6,808	...1,973,303	289.86.....	60,207	.....	.....127,578	60,207	...	(2,214)	.....	.....	.....67,371	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.33

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	08/31/2018	08/28/2020	08/28/2020	Exercise...	4,856	1,408,249	289.99.....	42,658	.....	.....90,374	.....	.....42,658	...	(1,446)	.....	.....	.....47,716	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	08/31/2018	08/28/2020	08/28/2020	Exercise...	7,434	2,139,918	287.84.....	72,886	.....	.....154,338	.....	.....72,886	...	(5,734)	.....	.....	.....81,452	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	09/05/2018	08/31/2020	08/31/2020	Exercise...	603	156,455	259.53.....	4,883	.....	.....2,538	.....	.....4,883	...	(7,752)	.....	.....	.....(2,345)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	09/05/2018	08/31/2020	08/31/2020	Exercise...	817	211,703	258.97.....	6,834	.....	.....3,899	.....	.....6,834	...	(10,741)	.....	.....	.....(2,935)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	09/05/2018	08/31/2020	08/31/2020	Exercise...	2,747	720,623	262.37.....	18,869	.....	.....3,763	.....	.....18,869	...	(31,287)	.....	.....	.....(15,106)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	09/05/2018	08/31/2020	08/31/2020	Exercise...	6,293	1,633,871	259.65.....	50,655	.....	.....25,737	.....	.....50,655	...	(80,511)	.....	.....	.....(24,919)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	09/05/2018	08/31/2020	08/31/2020	Maturity....	4,073	1,109,346	272.39.....	14,662	.....	.....	.....	.....14,662	...	(24,597)	.....	.....	.....(14,662)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	09/05/2018	08/31/2020	08/31/2020	Maturity....	9,393	2,556,617	272.18.....	34,285	.....	.....	.....	.....34,285	...	(57,750)	.....	.....	.....(34,285)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	09/05/2018	08/31/2020	08/31/2020	Maturity....	16,085	4,363,779	271.3.....	62,409	.....	.....	.....	.....62,409	...	(106,087)	.....	.....	.....(62,409)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	09/05/2018	08/31/2020	08/31/2020	Maturity....	1,928	517,197	268.2.....	9,198	.....	.....	.....	.....9,198	...	(15,895)	.....	.....	.....(9,198)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	09/05/2018	08/31/2020	08/31/2020	Maturity....	19,546	5,180,358	265.04.....	114,146	.....	.....	.....	.....114,146	...	(194,603)	.....	.....	.....(114,146)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	09/05/2018	09/04/2020	09/04/2020	Exercise...	12,914	4,700,365	363.98.....	139,082	.....	.....71,801	.....	.....139,082	...	(174,254)	.....	.....	.....(67,281)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	09/05/2018	09/04/2020	09/04/2020	Exercise...	2,124	773,626	364.26.....	22,598	.....	.....11,214	.....	.....22,598	...	(28,383)	.....	.....	.....(11,384)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	09/05/2018	09/04/2020	09/04/2020	Maturity....	8,082	2,993,641	370.43.....	66,107	.....	.....	.....	.....66,107	...	(83,264)	.....	.....	.....(66,107)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	09/05/2018	09/04/2020	09/04/2020	Maturity....	11,557	4,295,555	371.7.....	89,332	.....	.....	.....	.....89,332	...	(111,810)	.....	.....	.....(89,332)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	09/05/2018	09/04/2020	09/04/2020	Maturity....	340	126,355	371.38.....	2,667	.....	.....	.....	.....2,667	...	(3,346)	.....	.....	.....(2,667)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	09/05/2018	09/04/2020	09/04/2020	Maturity....	10,457	3,870,486	370.13.....	86,689	.....	.....	.....	.....86,689	...	(109,287)	.....	.....	.....(86,689)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	09/20/2018	09/18/2020	09/18/2020	Exercise...	7,219	2,609,654	361.52.....	90,954	.....	.....62,152	.....	.....90,954	...	(101,024)	.....	.....	.....(28,802)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	09/20/2018	09/18/2020	09/18/2020	Exercise...	4,647	1,678,839	361.28.....	59,062	.....	.....41,125	.....	.....59,062	...	(65,573)	.....	.....	.....(17,937)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	09/20/2018	09/18/2020	09/18/2020	Exercise...	7,341	2,699,014	367.64.....	72,240	.....	.....18,280	.....	.....72,240	...	(81,855)	.....	.....	.....(53,960)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	09/20/2018	09/18/2020	09/18/2020	Exercise...	6,288	2,316,758	368.45.....	59,797	.....	.....10,564	.....	.....59,797	...	(67,693)	.....	.....	.....(49,234)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	09/20/2018	09/18/2020	09/18/2020	Exercise...	123	45,264	368.69.....	1,155	.....	.....177	.....	.....1,155	...	(1,308)	.....	.....	.....(978)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.34

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	09/20/2018	09/18/2020	09/18/2020	Exercise....	13,925	5,109,709	366.94.....	141,062	.....	.....44,421	.....	.....141,062	...	(159,899)	.....	.....	.....(96,641)	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2020	10/01/2020	Exercise....	19	5,790	302.5.....	86	.....	.....67	.....	.....86	...	26	.....	.....	.....(20)	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2020	10/01/2020	Exercise....	3,604	1,056,253	293.06.....	28,026	.....	.....46,567	.....	.....28,026	...	1,429	.....	.....	.....18,541	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2020	10/01/2020	Exercise....	4,075	1,191,934	292.53.....	32,595	.....	.....54,803	.....	.....32,595	...	1,257	.....	.....	.....22,208	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2020	10/01/2020	Exercise....	2,914	855,043	293.46.....	22,172	.....	.....36,479	.....	.....22,172	...	1,344	.....	.....	.....14,307	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2020	10/01/2020	Exercise....	4,329	1,268,465	292.99.....	33,791	.....	.....56,239	.....	.....33,791	...	1,666	.....	.....	.....22,447	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2020	10/01/2020	Exercise....	240	70,653	294.5.....	1,725	.....	.....2,754	.....	.....1,725	...	149	.....	.....	.....1,029	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2020	10/01/2020	Exercise....	5,904	1,725,875	292.33.....	47,735	.....	.....80,588	.....	.....47,735	...	1,623	.....	.....	.....32,853	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2020	10/01/2020	Exercise....	151	45,596	302.36.....	685	.....	.....546	.....	.....685	...	207	.....	.....	.....(139)	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2020	10/01/2020	Exercise....	126	35,999	286.05.....	1,397	.....	.....2,508	.....	.....1,397	...	(120)	.....	.....	.....1,111	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2020	10/01/2020	Exercise....	506	146,148	288.99.....	4,860	.....	.....8,592	.....	.....4,860	...	(172)	.....	.....	.....3,732	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2020	10/01/2020	Exercise....	92	26,550	288.87.....	889	.....	.....1,573	.....	.....889	...	(33)	.....	.....	.....684	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2020	10/01/2020	Exercise....	8,352	2,417,039	289.41.....	78,579	.....	.....138,386	.....	.....78,579	...	(2,158)	.....	.....	.....59,808	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2020	10/01/2020	Exercise....	1,000	287,752	287.83.....	10,180	.....	.....18,145	.....	.....10,180	...	(576)	.....	.....	.....7,966	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2020	10/01/2020	Exercise....	1,695	497,584	293.61.....	12,792	.....	.....20,964	.....	.....12,792	...	822	.....	.....	.....8,172	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2020	10/01/2020	Maturity....	90	27,689	306.12.....	323	.....	.....	.....	.....323	...	131	.....	.....	.....(323)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	10/04/2018	10/02/2020	10/02/2020	Exercise....	18,277	6,662,910	364.55.....	198,306	.....	.....65,615	.....	.....198,306	...	(237,087)	.....	.....	.....(132,692)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	10/04/2018	10/02/2020	10/02/2020	Exercise....	9,949	3,628,889	364.74.....	107,054	.....	.....33,827	.....	.....107,054	...	(128,234)	.....	.....	.....(73,226)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	10/04/2018	10/02/2020	10/02/2020	Exercise....	5,370	1,964,452	365.8.....	55,314	.....	.....12,566	.....	.....55,314	...	(66,537)	.....	.....	.....(42,748)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	10/04/2018	10/02/2020	10/02/2020	Maturity....	4,860	1,800,509	370.44.....	41,071	.....	.....	.....	.....41,071	...	(49,521)	.....	.....	.....(41,071)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	10/04/2018	10/02/2020	10/02/2020	Maturity....	4,672	1,736,721	371.74.....	37,282	.....	.....	.....	.....37,282	...	(44,729)	.....	.....	.....(37,282)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	10/04/2018	10/02/2020	10/02/2020	Maturity....	2,089	776,347	371.6.....	16,776	.....	.....	.....	.....16,776	...	(20,139)	.....	.....	.....(16,776)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.35

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/04/2018	10/02/2020	10/02/2020	Maturity....	8,850	3,280,336	370.68.....	74,070	.....	.....	.....74,070	...	(89,084)	.....	.....	.....(74,070)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/04/2018	10/02/2020	10/02/2020	Maturity....	2,330	864,494	371.08.....	19,150	.....	.....	.....19,150	...	(23,021)	.....	.....	.....(19,150)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/15/2018	09/30/2020	09/30/2020	Exercise...	518	134,995	260.86.....	3,089	714	.....	.....3,089	...	(7,116)	.....	.....	.....(2,375)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/15/2018	09/30/2020	09/30/2020	Exercise...	1,015	264,250	260.37.....	6,242	1,898	.....	.....6,242	...	(14,243)	.....	.....	.....(4,344)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/15/2018	09/30/2020	09/30/2020	Exercise...	2,228	583,237	261.77.....	12,544	1,047	.....	.....12,544	...	(29,497)	.....	.....	.....(11,497)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/15/2018	09/30/2020	09/30/2020	Exercise...	1,528	398,970	261.14.....	8,953	1,681	.....	.....8,953	...	(20,776)	.....	.....	.....(7,272)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/15/2018	09/30/2020	09/30/2020	Exercise...	11,900	3,097,032	260.26.....	73,779	23,562	.....	.....73,779	...	(167,640)	.....	.....	.....(50,217)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/15/2018	09/30/2020	09/30/2020	Maturity....	14,391	3,820,683	265.5.....	63,462	.....	.....	.....63,462	...	(159,197)	.....	.....	.....(63,462)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/15/2018	09/30/2020	09/30/2020	Maturity....	7,242	1,928,148	266.25.....	30,343	.....	.....	.....30,343	...	(76,932)	.....	.....	.....(30,343)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/15/2018	09/30/2020	09/30/2020	Maturity....	5,092	1,393,954	273.78.....	12,321	.....	.....	.....12,321	...	(32,666)	.....	.....	.....(12,321)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/15/2018	09/30/2020	09/30/2020	Maturity....	9,464	2,579,414	272.54.....	25,175	.....	.....	.....25,175	...	(66,864)	.....	.....	.....(25,175)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/15/2018	09/30/2020	09/30/2020	Maturity....	19,240	5,235,434	272.11.....	52,910	.....	.....	.....52,910	...	(140,318)	.....	.....	.....(52,910)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/15/2018	09/30/2020	09/30/2020	Maturity....	6,502	1,744,017	268.22.....	23,733	.....	.....	.....23,733	...	(61,629)	.....	.....	.....(23,733)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/17/2018	10/16/2020	10/16/2020	Exercise...	8,468	3,024,130	357.13.....	94,078	116,010	.....	.....94,078	...	(166,691)	.....	.....	.....21,932	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/17/2018	10/16/2020	10/16/2020	Exercise...	4,338	1,559,688	359.55.....	43,596	48,931	.....	.....43,596	...	(80,020)	.....	.....	.....5,336	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/17/2018	10/16/2020	10/16/2020	Exercise...	6,460	2,315,016	358.34.....	68,286	80,690	.....	.....68,286	...	(123,214)	.....	.....	.....12,404	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/17/2018	10/16/2020	10/16/2020	Exercise...	8,541	3,099,107	362.86.....	74,390	68,070	.....	.....74,390	...	(142,635)	.....	.....	.....(6,320)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/17/2018	10/16/2020	10/16/2020	Exercise...	9,007	3,257,486	361.67.....	82,682	82,502	.....	.....82,682	...	(156,098)	.....	.....	.....(180)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/17/2018	10/16/2020	10/16/2020	Exercise...	18,716	6,799,009	363.27.....	160,023	141,494	.....	.....160,023	...	(308,512)	.....	.....	.....(18,529)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/30/2018	10/29/2020	10/29/2020	Exercise...	10,505	3,693,813	351.63.....	110,406	162,300	.....	.....110,406	...	(268,831)	.....	.....	.....51,894	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/30/2018	10/29/2020	10/29/2020	Exercise...	4,834	1,706,447	353.04.....	47,852	67,863	.....	.....47,852	...	(120,037)	.....	.....	.....20,011	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/30/2018	10/29/2020	10/29/2020	Exercise...	6,907	2,427,516	351.44.....	73,149	108,031	.....	.....73,149	...	(177,490)	.....	.....	.....34,882	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.36

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	10/30/2018	10/29/2020	10/29/2020	Exercise...	4,560	1,630,353	357.55.....	36,934	.....	.....43,455	.....	.....36,934	...	(101,710)	.....	.....	.....6,521	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	10/30/2018	10/29/2020	10/29/2020	Exercise...	9,082	3,246,420	357.44.....	74,022	.....	.....87,555	.....	.....74,022	...	(203,087)	.....	.....	.....13,533	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	10/30/2018	10/29/2020	10/29/2020	Exercise...	6,708	2,396,253	357.22.....	55,207	.....	.....66,141	.....	.....55,207	...	(150,863)	.....	.....	.....10,934	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	11/02/2018	10/09/2020	10/09/2020	Exercise...	179	51,001	284.76.....	700	.....	.....4,363	.....	.....700	...	(1,639)	.....	.....	.....3,663	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	11/02/2018	10/09/2020	10/09/2020	Exercise...	337	98,399	291.76.....	797	.....	.....5,855	.....	.....797	...	(1,975)	.....	.....	.....5,058	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	11/02/2018	10/09/2020	10/09/2020	Exercise...	287	81,743	284.76.....	1,122	.....	.....6,993	.....	.....1,122	...	(2,627)	.....	.....	.....5,871	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	11/02/2018	10/30/2020	10/30/2020	Exercise...	68	19,317	286.09.....	249	.....	.....1,084	.....	.....249	...	(572)	.....	.....	.....835	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	11/02/2018	10/30/2020	10/30/2020	Exercise...	386	110,296	285.66.....	1,465	.....	.....6,363	.....	.....1,465	...	(3,352)	.....	.....	.....4,899	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	11/02/2018	10/30/2020	10/30/2020	Exercise...	1,112	315,588	283.92.....	4,737	.....	.....20,252	.....	.....4,737	...	(10,603)	.....	.....	.....15,515	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	11/02/2018	10/30/2020	10/30/2020	Exercise...	1,491	402,844	270.24.....	14,282	.....	.....47,553	.....	.....14,282	...	(24,171)	.....	.....	.....33,271	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	11/02/2018	10/09/2020	10/09/2020	Exercise...	636	181,302	284.95.....	2,454	.....	.....15,378	.....	.....2,454	...	(5,763)	.....	.....	.....12,924	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	11/02/2018	10/30/2020	10/30/2020	Exercise...	2,428	653,208	269.05.....	24,744	.....	.....80,337	.....	.....24,744	...	(40,622)	.....	.....	.....55,593	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	11/02/2018	10/30/2020	10/30/2020	Exercise...	4,381	1,205,273	275.11.....	32,131	.....	.....118,420	.....	.....32,131	...	(61,103)	.....	.....	.....86,289	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	11/02/2018	10/30/2020	10/30/2020	Exercise...	3,078	850,259	276.26.....	21,120	.....	.....79,652	.....	.....21,120	...	(41,196)	.....	.....	.....58,532	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	11/02/2018	10/30/2020	10/30/2020	Exercise...	4,894	1,344,854	274.77.....	36,600	.....	.....133,962	.....	.....36,600	...	(69,071)	.....	.....	.....97,362	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	11/02/2018	10/30/2020	10/30/2020	Exercise...	1,107	304,637	275.09.....	8,131	.....	.....29,955	.....	.....8,131	...	(15,456)	.....	.....	.....21,824	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	11/02/2018	10/09/2020	10/09/2020	Exercise...	1,193	339,399	284.53.....	4,735	.....	.....29,332	.....	.....4,735	...	(11,056)	.....	.....	.....24,597	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	11/02/2018	10/09/2020	10/09/2020	Exercise...	1,077	314,738	292.16.....	2,469	.....	.....18,271	.....	.....2,469	...	(6,124)	.....	.....	.....15,801	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	11/02/2018	10/09/2020	10/09/2020	Exercise...	1,891	548,339	290.03.....	5,083	.....	.....36,092	.....	.....5,083	...	(12,523)	.....	.....	.....31,010	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	11/02/2018	10/09/2020	10/09/2020	Exercise...	1,111	321,567	289.52.....	3,100	.....	.....21,770	.....	.....3,100	...	(7,615)	.....	.....	.....18,670	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	11/02/2018	10/09/2020	10/09/2020	Exercise...	574	166,751	290.69.....	1,469	.....	.....10,572	.....	.....1,469	...	(3,630)	.....	.....	.....9,104	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	11/02/2018	10/09/2020	10/09/2020	Exercise...	46	13,594	293.09.....	99		743		99	...	(245)			644			03.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)	
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/13/2018	11/12/2020	11/12/2020	Exercise....	1,188	307,729	259.09.....	6,651	.....	.....10,642	.....	.....6,651	...	(18,805)	.....	.....	.....3,991	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/13/2018	11/12/2020	11/12/2020	Exercise....	3,184	838,227	263.25.....	13,533	.....	.....15,284	.....	.....13,533	...	(42,499)	.....	.....	.....1,751	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/13/2018	11/12/2020	11/12/2020	Exercise....	76	19,395	253.79.....	591	.....	.....1,090	.....	.....591	...	(1,435)	.....	.....	.....499	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/13/2018	11/12/2020	11/12/2020	Exercise....	5,037	1,310,249	260.1.....	26,396	.....	.....40,048	.....	.....26,396	...	(76,802)	.....	.....	.....13,652	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/13/2018	11/12/2020	11/12/2020	Exercise....	5,024	1,325,463	263.82.....	20,549	.....	.....21,252	.....	.....20,549	...	(65,297)	.....	.....	.....703	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/13/2018	11/12/2020	11/12/2020	Exercise....	83	21,141	253.79.....	644	.....	.....1,188	.....	.....644	...	(1,564)	.....	.....	.....544	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/13/2018	11/12/2020	11/12/2020	Exercise....	504	130,954	259.82.....	2,691	.....	.....4,148	.....	.....2,691	...	(7,766)	.....	.....	.....1,457	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/13/2018	11/12/2020	11/12/2020	Exercise....	10,069	2,593,875	257.62.....	61,821	.....	.....105,016	.....	.....61,821	...	(167,998)	.....	.....	.....43,194	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/13/2018	11/12/2020	11/12/2020	Exercise....	4,569	1,197,734	262.17.....	20,878	.....	.....26,863	.....	.....20,878	...	(63,983)	.....	.....	.....5,985	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/13/2018	11/12/2020	11/12/2020	Exercise....	1,592	411,906	258.72.....	9,123	.....	.....14,854	.....	.....9,123	...	(25,556)	.....	.....	.....5,732	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/13/2018	11/12/2020	11/12/2020	Exercise....	5,876	1,552,900	264.26.....	23,329	.....	.....22,272	.....	.....23,329	...	(74,783)	.....	.....	.....(1,058)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/13/2018	11/12/2020	11/12/2020	Exercise....	1,222	315,227	257.92.....	7,370	.....	.....12,381	.....	.....7,370	...	(20,178)	.....	.....	.....5,011	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/13/2018	11/12/2020	11/12/2020	Exercise....	22,243	5,799,329	260.73.....	111,881	.....	.....162,816	.....	.....111,881	...	(330,748)	.....	.....	.....50,936	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/13/2018	11/12/2020	11/12/2020	Exercise....	12,329	3,221,489	261.29.....	59,796	.....	.....83,345	.....	.....59,796	...	(179,170)	.....	.....	.....23,549	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/13/2018	11/12/2020	11/12/2020	Exercise....	5,089	1,324,784	260.3.....	26,363	.....	.....39,443	.....	.....26,363	...	(76,951)	.....	.....	.....13,080	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/13/2018	11/12/2020	11/12/2020	Exercise....	1,326	346,102	261.03.....	6,550	.....	.....9,308	.....	.....6,550	...	(19,467)	.....	.....	.....2,758	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/13/2018	11/12/2020	11/12/2020	Exercise....	37	9,315	253.19.....	294	.....	.....547	.....	.....294	...	(702)	.....	.....	.....252	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/13/2018	11/12/2020	11/12/2020	Exercise....	70	17,774	253.19.....	562	.....	.....1,043	.....	.....562	...	(1,340)	.....	.....	.....482	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/13/2018	11/12/2020	11/12/2020	Exercise....	274	69,275	253.28.....	2,177	.....	.....4,040	.....	.....2,177	...	(5,209)	.....	.....	.....1,863	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/13/2018	11/12/2020	11/12/2020	Exercise....	47	12,020	256.07.....	317	.....	.....562	.....	.....317	...	(824)	.....	.....	.....245	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/13/2018	11/12/2020	11/12/2020	Maturity....	4,361	1,181,043	270.82.....	10,728	.....	.....	.....	.....10,728	...	(38,407)	.....	.....	.....(10,728)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/13/2018	11/12/2020	11/12/2020	Maturity....	15,228	4,100,665	269.29.....	42,028	.....	.....	.....	.....42,028	...	(147,650)	.....	.....	.....(42,028)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	11/13/2018	11/12/2020	11/12/2020	Maturity....	13,036	3,530,304	270.81.....	32,069	.....	.....	.....32,069	...	(114,907)	.....	.....	.....(32,069)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	11/14/2018	11/13/2020	11/13/2020	Exercise...	6,650	2,344,904	352.64.....	80,127	.....	.....137,912	80,127	...	(153,399)	.....	.....	.....57,785	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	11/14/2018	11/13/2020	11/13/2020	Exercise...	2,248	791,408	352.1.....	27,691	.....	.....47,831	27,691	...	(52,418)	.....	.....	.....20,139	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	11/14/2018	11/13/2020	11/13/2020	Exercise...	7,899	2,787,432	352.89.....	94,234	.....	.....161,848	94,234	...	(181,260)	.....	.....	.....67,614	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	11/14/2018	11/13/2020	11/13/2020	Exercise...	9,744	3,491,037	358.27.....	92,959	.....	.....147,234	92,959	...	(196,847)	.....	.....	.....54,275	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	11/14/2018	11/13/2020	11/13/2020	Exercise...	8,227	2,945,681	358.05.....	79,226	.....	.....126,120	79,226	...	(167,164)	.....	.....	.....46,894	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	11/14/2018	11/13/2020	11/13/2020	Exercise...	8,362	2,991,085	357.68.....	81,785	.....	.....131,291	81,785	...	(171,583)	.....	.....	.....49,506	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	11/26/2018	11/19/2020	11/19/2020	Exercise...	975	249,721	256.14.....	5,986	.....	.....13,181	5,986	...	(17,649)	.....	.....	.....7,195	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	11/26/2018	11/19/2020	11/19/2020	Exercise...	153	38,876	253.86.....	1,081	.....	.....2,420	1,081	...	(2,968)	.....	.....	.....1,338	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	11/26/2018	11/19/2020	11/19/2020	Exercise...	5,698	1,444,342	253.48.....	41,140	.....	.....92,194	41,140	...	(111,620)	.....	.....	.....51,055	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	11/26/2018	11/19/2020	11/19/2020	Exercise...	2,306	606,768	263.11.....	8,902	.....	.....15,105	8,902	...	(32,008)	.....	.....	.....6,204	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	11/26/2018	11/19/2020	11/19/2020	Exercise...	5,480	1,426,859	260.39.....	25,535	.....	.....50,797	25,535	...	(85,294)	.....	.....	.....25,261	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	11/26/2018	11/19/2020	11/19/2020	Exercise...	3,146	819,597	260.55.....	14,501	.....	.....28,657	14,501	...	(48,654)	.....	.....	.....14,155	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	11/30/2018	11/30/2020	11/30/2020	Exercise...	8,964	3,192,729	356.17.....	106,134	.....	.....177,937	106,134	...	(178,446)	.....	.....	.....71,802	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	11/30/2018	11/30/2020	11/30/2020	Exercise...	3,404	1,213,228	356.38.....	39,967	.....	.....66,861	39,967	...	(67,432)	.....	.....	.....26,894	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	11/30/2018	11/30/2020	11/30/2020	Exercise...	5,722	2,035,522	355.72.....	69,010	.....	.....116,162	69,010	...	(115,098)	.....	.....	.....47,151	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	11/30/2018	11/30/2020	11/30/2020	Exercise...	9,119	3,299,968	361.86.....	85,176	.....	.....129,132	85,176	...	(155,990)	.....	.....	.....43,956	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	11/30/2018	11/30/2020	11/30/2020	Exercise...	5,086	1,839,366	361.65.....	47,961	.....	.....73,086	47,961	...	(87,515)	.....	.....	.....25,125	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	11/30/2018	11/30/2020	11/30/2020	Exercise...	3,871	1,395,017	360.37.....	38,556	.....	.....60,582	38,556	...	(69,110)	.....	.....	.....22,026	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/03/2018	11/30/2020	11/30/2020	Exercise...	1,149	290,032	252.41.....	10,422	.....	.....22,763	10,422	...	(21,575)	.....	.....	.....12,341	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/03/2018	11/30/2020	11/30/2020	Exercise...	4,198	1,094,138	260.64.....	23,340	.....	.....48,612	23,340	...	(60,667)	.....	.....	.....25,271	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/03/2018	11/30/2020	11/30/2020	Exercise...	179	45,986	257.61.....	1,198	.....	.....2,608	1,198	...	(2,881)	.....	.....	.....1,410	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.39

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)	
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	12/03/2018	11/30/2020	11/30/2020	Exercise....	640	166,860	260.91.....	3,498	.....	.....7,233	.....	.....3,498	...	(9,141)	.....	.....	.....3,735	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	12/03/2018	11/30/2020	11/30/2020	Exercise....	6,953	1,794,597	258.12.....	45,261	.....	.....98,031	.....	.....45,261	...	(110,231)	.....	.....	.....52,770	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	12/03/2018	11/30/2020	11/30/2020	Exercise....	2,733	716,030	262.04.....	13,881	.....	.....27,817	.....	.....13,881	...	(37,301)	.....	.....	.....13,936	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	12/03/2018	11/30/2020	11/30/2020	Exercise....	12,200	3,154,772	258.58.....	77,228	.....	.....166,413	.....	.....77,228	...	(190,342)	.....	.....	.....89,185	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	12/03/2018	11/30/2020	11/30/2020	Exercise....	4,052	1,050,436	259.23.....	24,637	.....	.....52,637	.....	.....24,637	...	(61,761)	.....	.....	.....28,000	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	12/03/2018	11/30/2020	11/30/2020	Exercise....	669	168,237	251.61.....	6,332	.....	.....13,781	.....	.....6,332	...	(12,807)	.....	.....	.....7,449	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	12/03/2018	11/30/2020	11/30/2020	Exercise....	186	47,310	253.74.....	1,570	.....	.....3,446	.....	.....1,570	...	(3,382)	.....	.....	.....1,876	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	12/03/2018	11/30/2020	11/30/2020	Exercise....	267	67,582	253.58.....	2,263	.....	.....4,968	.....	.....2,263	...	(4,856)	.....	.....	.....2,705	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	12/03/2018	11/30/2020	11/30/2020	Exercise....	417	109,287	261.79.....	2,154	.....	.....4,354	.....	.....2,154	...	(5,760)	.....	.....	.....2,200	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	12/03/2018	11/30/2020	11/30/2020	Exercise....	613	154,130	251.48.....	5,847	.....	.....12,711	.....	.....5,847	...	(11,774)	.....	.....	.....6,864	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	12/03/2018	11/30/2020	11/30/2020	Exercise....	3,684	965,955	262.2.....	18,531	.....	.....36,914	.....	.....18,531	...	(49,940)	.....	.....	.....18,383	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	12/03/2018	11/30/2020	11/30/2020	Exercise....	4,605	1,159,801	251.84.....	43,060	.....	.....93,856	.....	.....43,060	...	(87,733)	.....	.....	.....50,797	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	12/03/2018	11/30/2020	11/30/2020	Exercise....	324	84,549	261.01.....	1,759	.....	.....3,631	.....	.....1,759	...	(4,613)	.....	.....	.....1,872	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2020	11/30/2020	Exercise....	159	45,493	286.21.....	708	.....	.....3,942	.....	.....708	...	(1,240)	.....	.....	.....3,234	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2020	11/30/2020	Exercise....	93	26,487	284.71.....	456	.....	.....2,447	.....	.....456	...	(787)	.....	.....	.....1,991	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2020	11/30/2020	Exercise....	185	52,544	283.53.....	978	.....	.....5,093	.....	.....978	...	(1,665)	.....	.....	.....4,114	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2020	11/30/2020	Exercise....	1,512	411,172	271.86.....	15,456	.....	.....59,212	.....	.....15,456	...	(21,320)	.....	.....	.....43,756	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2020	11/30/2020	Exercise....	3,417	927,379	271.43.....	35,688	.....	.....135,231	.....	.....35,688	...	(48,754)	.....	.....	.....99,543	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2020	11/30/2020	Exercise....	1,661	464,426	279.64.....	11,088	.....	.....52,099	.....	.....11,088	...	(17,828)	.....	.....	.....41,011	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2020	11/30/2020	Exercise....	4,344	1,202,768	276.9.....	33,914	.....	.....148,163	.....	.....33,914	...	(51,936)	.....	.....	.....114,249	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2020	11/30/2020	Exercise....	7,829	2,171,422	277.37.....	59,535	.....	.....263,354	.....	.....59,535	...	(91,979)	.....	.....	.....203,820	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2020	11/30/2020	Exercise....	10,602	2,927,197	276.09.....	86,580	.....	.....370,233	.....	.....86,580	...	(130,530)	.....	.....	.....283,653	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.40

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)	
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/13/2018	12/11/2020	12/11/2020	Exercise...	4,425	1,590,914	359.54.....	49,426	.....	.....79,957	.....	.....49,426	...	(77,123)	.....	.....	.....30,532	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/13/2018	12/11/2020	12/11/2020	Exercise...	1,057	380,793	360.35.....	11,423	.....	.....18,239	.....	.....11,423	...	(18,009)	.....	.....	.....6,816	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/13/2018	12/11/2020	12/11/2020	Exercise...	7,142	2,567,571	359.5.....	79,920	.....	.....129,343	.....	.....79,920	...	(124,604)	.....	.....	.....49,423	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/13/2018	12/11/2020	12/11/2020	Exercise...	5,208	1,899,416	364.7.....	46,821	.....	.....67,237	.....	.....46,821	...	(77,797)	.....	.....	.....20,416	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/13/2018	12/11/2020	12/11/2020	Exercise...	230	84,151	366.....	1,952	.....	.....2,669	.....	.....1,952	...	(3,288)	.....	.....	.....717	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/13/2018	12/11/2020	12/11/2020	Exercise...	8,997	3,275,611	364.07.....	83,134	.....	.....121,822	.....	.....83,134	...	(137,166)	.....	.....	.....38,688	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/13/2018	12/11/2020	12/11/2020	Exercise...	10,738	3,911,166	364.22.....	98,579	.....	.....143,788	.....	.....98,579	...	(162,927)	.....	.....	.....45,209	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	12/26/2018	12/24/2020	12/24/2020	Exercise...	2,948	788,617	267.51.....	23,692	.....	.....131,303	.....	.....23,692	...	(59,761)	.....	.....	.....107,612	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	12/26/2018	12/24/2020	12/24/2020	Exercise...	2,581	696,309	269.77.....	18,206	.....	.....109,130	.....	.....18,206	...	(49,375)	.....	.....	.....90,924	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	12/26/2018	12/24/2020	12/24/2020	Exercise...	320	89,612	279.87.....	1,182	.....	.....10,304	.....	.....1,182	...	(3,642)	.....	.....	.....9,122	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	12/26/2018	12/24/2020	12/24/2020	Exercise...	8,970	2,472,626	275.66.....	43,933	.....	.....326,412	.....	.....43,933	...	(142,839)	.....	.....	.....282,479	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	12/26/2018	12/24/2020	12/24/2020	Exercise...	1,370	378,896	276.53.....	6,340	.....	.....48,669	.....	.....6,340	...	(15,209)	.....	.....	.....42,329	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	12/26/2018	12/24/2020	12/24/2020	Exercise...	327	91,917	280.97.....	1,118	.....	.....10,168	.....	.....1,118	...	(3,093)	.....	.....	.....9,049	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	12/26/2018	12/24/2020	12/24/2020	Exercise...	4,537	1,248,130	275.09.....	23,057	.....	.....167,694	.....	.....23,057	...	(73,715)	.....	.....	.....144,637	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/28/2018	12/28/2020	12/28/2020	Exercise...	823	211,773	257.34.....	7,546	.....	.....15,150	.....	.....7,546	...	(11,480)	.....	.....	.....7,604	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/28/2018	12/28/2020	12/28/2020	Exercise...	1,253	323,060	257.87.....	11,162	.....	.....22,400	.....	.....11,162	...	(17,179)	.....	.....	.....11,238	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/28/2018	12/28/2020	12/28/2020	Exercise...	407	104,351	256.19.....	3,971	.....	.....7,967	.....	.....3,971	...	(5,889)	.....	.....	.....3,996	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/28/2018	12/28/2020	12/28/2020	Exercise...	3,751	964,006	257.01.....	35,033	.....	.....70,291	.....	.....35,033	...	(52,857)	.....	.....	.....35,258	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/28/2018	12/28/2020	12/28/2020	Exercise...	706	179,248	253.91.....	7,751	.....	.....15,418	.....	.....7,751	...	(10,877)	.....	.....	.....7,667	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/28/2018	12/28/2020	12/28/2020	Exercise...	7,543	1,999,604	265.1.....	44,050	.....	.....80,331	.....	.....44,050	...	(77,424)	.....	.....	.....36,281	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/28/2018	12/28/2020	12/28/2020	Exercise...	1,383	354,937	256.58.....	13,211	.....	.....26,519	.....	.....13,211	...	(19,766)	.....	.....	.....13,308	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/28/2018	12/28/2020	12/28/2020	Exercise...	7,564	1,976,056	261.23.....	55,750	.....	.....109,836	.....	.....55,750	...	(91,901)	.....	.....	.....54,086	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.41

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)	
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/28/2018	12/28/2020	12/28/2020	Exercise....	7,624	2,016,911	264.54.....	46,127	.....	.....85,468	.....	.....46,127	...	(80,325)	.....	.....	.....39,341	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/28/2018	12/28/2020	12/28/2020	Exercise....	26,705	7,009,076	262.46.....	183,198	.....	.....354,914	.....	.....183,198	...	(308,510)	.....	.....	.....171,715	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/28/2018	12/28/2020	12/28/2020	Exercise....	5,373	1,431,203	266.36.....	29,015	.....	.....50,454	.....	.....29,015	...	(51,802)	.....	.....	.....21,439	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/28/2018	12/28/2020	12/28/2020	Exercise....	418	105,952	253.54.....	4,676	.....	.....9,281	.....	.....4,676	...	(6,500)	.....	.....	.....4,605	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/28/2018	12/28/2020	12/28/2020	Exercise....	6,149	1,601,561	260.48.....	47,343	.....	.....93,888	.....	.....47,343	...	(76,871)	.....	.....	.....46,544	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/28/2018	12/28/2020	12/28/2020	Exercise....	437	113,106	259.06.....	3,641	.....	.....7,287	.....	.....3,641	...	(5,751)	.....	.....	.....3,646	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/28/2018	12/28/2020	12/28/2020	Exercise....	548	143,322	261.38.....	4,008	.....	.....7,880	.....	.....4,008	...	(6,620)	.....	.....	.....3,871	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/28/2018	12/28/2020	12/28/2020	Exercise....	7,756	2,031,666	261.95.....	54,834	.....	.....107,032	.....	.....54,834	...	(91,513)	.....	.....	.....52,197	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/28/2018	12/28/2020	12/28/2020	Exercise....	7,312	1,931,218	264.1.....	45,410	.....	.....85,190	.....	.....45,410	...	(78,659)	.....	.....	.....39,780	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/28/2018	12/28/2020	12/28/2020	Exercise....	13,801	3,635,435	263.41.....	89,433	.....	.....170,310	.....	.....89,433	...	(153,066)	.....	.....	.....80,876	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/28/2018	12/28/2020	12/28/2020	Exercise....	2,206	563,992	255.65.....	22,149	.....	.....44,343	.....	.....22,149	...	(32,391)	.....	.....	.....22,193	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/28/2018	12/28/2020	12/28/2020	Exercise....	826	214,653	259.93.....	6,557	.....	.....13,064	.....	.....6,557	...	(10,543)	.....	.....	.....6,507	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/28/2018	12/28/2020	12/28/2020	Exercise....	1,461	376,468	257.74.....	13,102	.....	.....26,306	.....	.....13,102	...	(20,120)	.....	.....	.....13,204	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/28/2018	12/28/2020	12/28/2020	Exercise....	524	138,156	263.44.....	3,388	.....	.....6,456	.....	.....3,388	...	(5,813)	.....	.....	.....3,068	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/28/2018	12/28/2020	12/28/2020	Exercise....	621	158,803	255.87.....	6,157	.....	.....12,338	.....	.....6,157	...	(9,057)	.....	.....	.....6,182	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/28/2018	12/28/2020	12/28/2020	Exercise....	86	22,198	258.63.....	733	.....	.....1,469	.....	.....733	...	(1,148)	.....	.....	.....736	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/28/2018	12/28/2020	12/28/2020	Exercise....	1,611	415,300	257.83.....	14,384	.....	.....28,865	.....	.....14,384	...	(22,116)	.....	.....	.....14,481	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/28/2018	12/28/2020	12/28/2020	Exercise....	18	6,505	358.77.....	243	.....	.....382	.....	.....243	...	(289)	.....	.....	.....139	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/28/2018	12/28/2020	12/28/2020	Exercise....	12,437	4,545,570	365.5.....	127,226	.....	.....178,341	.....	.....127,226	...	(162,478)	.....	.....	.....51,114	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/28/2018	12/28/2020	12/28/2020	Exercise....	4,907	1,796,059	366.04.....	49,116	.....	.....67,713	.....	.....49,116	...	(62,892)	.....	.....	.....18,597	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/28/2018	12/28/2020	12/28/2020	Exercise....	13,639	4,979,590	365.09.....	141,986	.....	.....201,180	.....	.....141,986	...	(180,601)	.....	.....	.....59,195	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/28/2018	12/28/2020	12/28/2020	Exercise....	168	60,663	360.77.....	2,083	.....	.....3,207	.....	.....2,083	...	(2,542)	.....	.....	.....1,123	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.42

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)	
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/28/2018	12/28/2020	12/28/2020	Exercise...	27	9,799	368.39.....	241	.....	.....305	.....	.....241	...	(313)	.....	.....	.....64	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/28/2018	12/28/2020	12/28/2020	Exercise...	156	55,729	357.56.....	2,185	.....	.....3,473	.....	.....2,185	...	(2,564)	.....	.....	.....1,287	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/28/2018	12/28/2020	12/28/2020	Exercise...	68	24,479	357.56.....	960	.....	.....1,525	.....	.....960	...	(1,126)	.....	.....	.....565	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/28/2018	12/28/2020	12/28/2020	Exercise...	3,032	1,090,430	359.65.....	39,233	.....	.....61,214	.....	.....39,233	...	(47,278)	.....	.....	.....21,981	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/28/2018	12/28/2020	12/28/2020	Exercise...	454	166,299	365.99.....	4,557	.....	.....6,293	.....	.....4,557	...	(5,835)	.....	.....	.....1,736	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/28/2018	12/28/2020	12/28/2020	Exercise...	5,533	1,991,603	359.95.....	70,822	.....	.....110,051	.....	.....70,822	...	(85,528)	.....	.....	.....39,229	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/28/2018	12/28/2020	12/28/2020	Exercise...	3,711	1,335,390	359.83.....	47,689	.....	.....74,261	.....	.....47,689	...	(57,590)	.....	.....	.....26,572	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C386	01/16/2019	01/15/2020	01/15/2020	Exercise...	39,684,560	..39,684,560	2610.3.....	2,088,598	.....	.....5,020,097	.....	.....2,088,598	...	...(2,926,118)	.....	.....	.....2,931,498	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C386	01/16/2019	01/15/2020	01/15/2020	Exercise...	65,083,237	..65,083,237	2610.3.....	3,178,014	.....	.....8,460,821	.....	.....3,178,014	...	...(5,273,702)	.....	.....	.....5,282,806	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/23/2019	01/22/2020	01/22/2020	Exercise...	105,817	..38,397,953	362.87.....	847,597	.....	.....2,974,527	.....	.....847,597	...	...(1,819,949)	.....	.....	.....2,126,929	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/23/2019	01/22/2020	01/22/2020	Exercise...	58,331	..21,290,071	364.99.....	389,648	.....	.....1,516,011	.....	.....389,648	...	(907,282)	.....	.....	.....1,126,363	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/23/2019	01/22/2020	01/22/2020	Exercise...	.....	.....	390.63.....	(0)	.....	.....(20,416)	.....	.....(0)	...	(0)	.....	.....	.....(20,416)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/23/2019	01/22/2020	01/22/2020	Maturity....	.....	.....	399.68.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/05/2019	01/31/2020	01/31/2020	Exercise...	116,902	..30,362,912	259.73.....	672,186	.....	.....1,939,401	.....	.....672,186	...	...(1,555,314)	.....	.....	.....1,267,216	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/05/2019	01/31/2020	01/31/2020	Maturity....	.....	.....	280.25.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Goldman Sachs & Co	KD3XUN7C6T14HNAYLU0	02/19/2019	02/14/2020	02/14/2020	Exercise...	41,924,139	..41,924,139	2775.6.....	1,973,453	.....	.....5,183,335	.....	.....1,973,453	...	...(2,732,889)	.....	.....	.....3,209,881	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Goldman Sachs & Co	KD3XUN7C6T14HNAYLU0	02/19/2019	02/14/2020	02/14/2020	Exercise...	67,758,287	..67,758,287	2775.6.....	2,918,214	.....	.....7,284,666	.....	.....2,918,214	...	...(3,697,837)	.....	.....	.....4,366,452	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/21/2019	02/20/2020	02/20/2020	Exercise...	141,010	..51,780,433	367.21.....	1,199,999	.....	.....3,415,272	.....	.....1,199,999	...	...(1,730,245)	.....	.....	.....2,215,274	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/21/2019	02/04/2020	02/04/2020	Exercise...	53,847	..19,564,278	363.33.....	558,933	.....	.....1,190,560	.....	.....558,933	...	(771,881)	.....	.....	.....631,627	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/21/2019	02/04/2020	02/04/2020	Exercise...	49,167	..18,027,884	366.67.....	398,740	.....	.....922,855	.....	.....398,740	...	(617,807)	.....	.....	.....524,115	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/21/2019	02/20/2020	02/20/2020	Exercise...	26,641	9,839,954	369.36.....	188,349	.....	.....587,957	.....	.....188,349	...	(289,039)	.....	.....	.....399,608	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/21/2019	02/20/2020	02/20/2020	Maturity....	.....	.....	402.16.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.43

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/21/2019	02/04/2020	02/04/2020	Maturity....	.....	401.33.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/21/2019	02/04/2020	02/04/2020	Maturity....	.....	392.79.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/21/2019	02/20/2020	02/20/2020	Maturity....	.....	394.25.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/06/2019	02/28/2020	02/28/2020	Exercise....	109,666	..28,618,512	260.96.....	494,595	.....	.....503,368	494,595	.....	...(1,475,196)	.....	.....	.....8,773	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/06/2019	02/28/2020	02/28/2020	Maturity....	.....	281.95.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C386	03/18/2019	03/13/2020	03/13/2020	Exercise....	50,834,795	..50,834,795	2822.48.....	2,103,035	.....	.....4,265,324	2,103,035	.....	...(2,294,378)	.....	.....	.....2,162,289	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C386	03/18/2019	03/13/2020	03/13/2020	Exercise....	36,262,161	..36,262,161	2822.48.....	1,668,059	.....	.....3,498,989	1,668,059	.....	...(1,938,256)	.....	.....	.....1,830,929	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/26/2019	02/26/2020	02/26/2020	Exercise....	16,197	...5,979,440	369.16.....	162,946	.....	.....213,644	162,946	.....	...(142,022)	.....	.....	.....50,698	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/26/2019	02/27/2020	02/27/2020	Exercise....	19,800	...7,273,086	367.33.....	218,195	.....	.....171,467	218,195	.....	...(189,197)	.....	.....	.....(46,728)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/26/2019	02/28/2020	02/28/2020	Exercise....	18,214	...6,669,507	366.18.....	213,101	.....	.....140,246	213,101	.....	...(181,995)	.....	.....	.....(72,855)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/26/2019	02/21/2020	02/21/2020	Exercise....	17,910	...6,587,758	367.83.....	191,814	.....	.....416,761	191,814	.....	...(168,792)	.....	.....	.....224,947	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/26/2019	02/21/2020	02/21/2020	Exercise....	16,372	...6,051,717	369.64.....	159,626	.....	.....351,341	159,626	.....	...(141,176)	.....	.....	.....191,715	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/26/2019	02/25/2020	02/25/2020	Exercise....	18,453	...6,815,457	369.34.....	183,977	.....	.....262,956	183,977	.....	...(160,536)	.....	.....	.....78,979	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/26/2019	02/26/2020	02/26/2020	Maturity....	.....	402.69.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/26/2019	02/27/2020	02/27/2020	Maturity....	.....	401.02.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/26/2019	02/28/2020	02/28/2020	Maturity....	.....	400.63.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/26/2019	02/21/2020	02/21/2020	Maturity....	.....	401.42.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/26/2019	02/21/2020	02/21/2020	Maturity....	.....	402.76.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/26/2019	02/25/2020	02/25/2020	Maturity....	.....	403.3.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/26/2019	03/06/2020	03/06/2020	Exercise....	13,878	...5,103,215	367.71.....	152,523	.....	.....133,371	152,523	.....	...(128,350)	.....	.....	.....(19,152)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/26/2019	03/11/2020	03/11/2020	Exercise....	18,543	...6,818,318	367.71.....	204,896	.....	.....104,766	204,896	.....	...(170,244)	.....	.....	.....(100,130)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/26/2019	03/02/2020	03/02/2020	Exercise....	23,246	...8,477,246	364.68.....	293,593	.....	.....289,874	293,593	.....	...(244,384)	.....	.....	.....(3,719)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.44

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)	
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	03/26/2019	03/05/2020	03/05/2020	Exercise....	26,518	9,665,720	364.5.....	338,101	.....	.....339,958	.....	.....338,101	...	(279,194)	.....	.....	.....1,856	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	03/26/2019	03/06/2020	03/06/2020	Exercise....	24,050	8,817,233	366.62.....	277,057	.....	.....257,336	.....	.....277,057	...	(233,458)	.....	.....	.....(19,721)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	03/26/2019	03/12/2020	03/12/2020	Maturity....	19,961	7,358,542	368.65.....	210,786	.....	.....	.....	.....210,786	...	(174,941)	.....	.....	.....(210,786)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	03/26/2019	03/13/2020	03/13/2020	Maturity....	18,186	6,711,558	369.05.....	188,407	.....	.....	.....	.....188,407	...	(155,935)	.....	.....	.....(188,407)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	03/26/2019	03/13/2020	03/13/2020	Maturity....	22,471	8,273,428	368.19.....	242,457	.....	.....	.....	.....242,457	...	(201,124)	.....	.....	.....(242,457)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	03/26/2019	03/18/2020	03/18/2020	Maturity....	21,122	7,784,950	368.57.....	222,626	.....	.....	.....	.....222,626	...	(184,817)	.....	.....	.....(222,626)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	03/26/2019	03/19/2020	03/19/2020	Maturity....	18,252	6,727,540	368.6.....	194,380	.....	.....	.....	.....194,380	...	(158,754)	.....	.....	.....(194,380)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	03/26/2019	03/20/2020	03/20/2020	Maturity....	26,992	9,997,619	370.39.....	263,173	.....	.....	.....	.....263,173	...	(212,991)	.....	.....	.....(263,173)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	03/26/2019	03/20/2020	03/20/2020	Maturity....	18,218	6,793,671	372.91.....	155,764	.....	.....	.....	.....155,764	...	(122,135)	.....	.....	.....(155,764)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	03/26/2019	03/23/2020	03/23/2020	Maturity....	13,189	4,918,571	372.94.....	113,027	.....	.....	.....	.....113,027	...	(87,959)	.....	.....	.....(113,027)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	03/26/2019	03/25/2020	03/25/2020	Maturity....	8,564	3,203,327	374.04.....	69,284	.....	.....	.....	.....69,284	...	(52,527)	.....	.....	.....(69,284)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	03/26/2019	03/06/2020	03/06/2020	Maturity....	.....	.....	403.2.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	03/26/2019	03/11/2020	03/11/2020	Maturity....	.....	.....	403.64.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	03/26/2019	03/12/2020	03/12/2020	Maturity....	.....	.....	404.5.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	03/26/2019	03/13/2020	03/13/2020	Maturity....	.....	.....	404.77.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	03/26/2019	03/13/2020	03/13/2020	Maturity....	.....	.....	403.51.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	03/26/2019	03/18/2020	03/18/2020	Maturity....	.....	.....	402.42.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	03/26/2019	03/02/2020	03/02/2020	Maturity....	.....	.....	400.31.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	03/26/2019	03/05/2020	03/05/2020	Maturity....	.....	.....	400.11.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	03/26/2019	03/06/2020	03/06/2020	Maturity....	.....	.....	401.14.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	03/26/2019	03/19/2020	03/19/2020	Maturity....	.....	.....	404.5.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	03/26/2019	03/20/2020	03/20/2020	Maturity....	.....	.....	406.07.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.45

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	03/26/2019	03/20/2020	03/20/2020	Maturity....	.....	.....	408.28.....	(0)	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	03/26/2019	03/23/2020	03/23/2020	Maturity....	.....	.....	408.65.....	(0)	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	03/26/2019	03/25/2020	03/25/2020	Maturity....	.....	.....	409.65.....	(0)	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	03/27/2019	03/03/2020	03/03/2020	Exercise....	19,345	4,982,893	257.58.....	189,001	.....	.....201,769	189,001	.....	.....(188,762)	.....	.....	.....12,768	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	03/27/2019	03/09/2020	03/09/2020	Exercise....	19,465	5,050,277	259.45.....	170,711	.....	.....166,623	170,711	.....	.....(189,344)	.....	.....	.....(4,088)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	03/27/2019	03/13/2020	03/13/2020	Maturity....	22,557	5,876,793	260.53.....	186,773	.....	.....	.....186,773	.....	.....(219,014)	.....	.....	.....(186,773)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	03/27/2019	03/20/2020	03/20/2020	Maturity....	19,275	5,028,170	260.87.....	156,895	.....	.....	.....156,895	.....	.....(184,139)	.....	.....	.....(156,895)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	03/27/2019	03/20/2020	03/20/2020	Maturity....	24,107	6,330,136	262.59.....	178,147	.....	.....	.....178,147	.....	.....(227,832)	.....	.....	.....(178,147)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	03/27/2019	03/24/2020	03/24/2020	Maturity....	18,583	4,904,001	263.9.....	125,620	.....	.....	.....125,620	.....	.....(167,294)	.....	.....	.....(125,620)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	03/27/2019	03/03/2020	03/03/2020	Maturity....	.....	.....	278.6.....	(0)	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	03/27/2019	03/09/2020	03/09/2020	Maturity....	.....	.....	280.25.....	(0)	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	03/27/2019	03/13/2020	03/13/2020	Maturity....	.....	.....	281.61.....	(0)	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	03/27/2019	03/20/2020	03/20/2020	Maturity....	.....	.....	282.....	(0)	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	03/27/2019	03/20/2020	03/20/2020	Maturity....	.....	.....	284.55.....	(0)	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	03/27/2019	03/24/2020	03/24/2020	Maturity....	.....	.....	285.67.....	(0)	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	04/08/2019	04/03/2020	04/03/2020	Maturity....	11,228	4,175,498	371.88.....	92,407	.....	.....	.....92,407	.....	.....(89,874)	.....	.....	.....(92,407)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	04/08/2019	04/03/2020	04/03/2020	Maturity....	18,984	7,051,667	371.46.....	160,032	.....	.....	.....160,032	.....	.....(155,596)	.....	.....	.....(160,032)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	04/08/2019	04/03/2020	04/03/2020	Maturity....	16,135	5,988,711	371.16.....	138,278	.....	.....	.....138,278	.....	.....(134,663)	.....	.....	.....(138,278)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	04/08/2019	04/06/2020	04/06/2020	Maturity....	15,921	5,910,187	371.21.....	136,446	.....	.....	.....136,446	.....	.....(132,268)	.....	.....	.....(136,446)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	04/08/2019	04/07/2020	04/07/2020	Maturity....	3,557	1,320,380	371.23.....	29,770	.....	.....	.....29,770	.....	.....(29,348)	.....	.....	.....(29,770)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	04/08/2019	04/01/2020	04/01/2020	Maturity....	12,568	4,681,846	372.52.....	100,042	.....	.....	.....100,042	.....	.....(96,885)	.....	.....	.....(100,042)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	04/08/2019	04/02/2020	04/02/2020	Maturity....	22,392	8,346,738	372.76.....	175,551	.....	.....	.....175,551	.....	.....(170,023)	.....	.....	.....(175,551)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.46

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	04/08/2019	04/03/2020	04/03/2020	Maturity....	.....	407.29.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	04/08/2019	04/03/2020	04/03/2020	Maturity....	.....	407.01.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	04/08/2019	04/03/2020	04/03/2020	Maturity....	.....	407.12.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	04/08/2019	04/06/2020	04/06/2020	Maturity....	.....	407.39.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	04/08/2019	04/07/2020	04/07/2020	Maturity....	.....	402.58.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	04/08/2019	04/01/2020	04/01/2020	Maturity....	.....	409.29.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	04/08/2019	04/02/2020	04/02/2020	Maturity....	.....	408.69.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	04/08/2019	03/11/2020	03/11/2020	Exercise....	901	331,322	367.78.....	9,027	5,027	.....	.....9,027	.....	.....(9,163)	.....	.....	.....(4,000)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	04/08/2019	03/27/2020	03/27/2020	Maturity....	18,164	6,800,448	374.4.....	128,780	.....	.....	.....128,780	.....	.....(123,704)	.....	.....	.....(128,780)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	04/08/2019	03/27/2020	03/27/2020	Maturity....	17,204	6,436,787	374.14.....	123,354	.....	.....	.....123,354	.....	.....(119,606)	.....	.....	.....(123,354)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	04/08/2019	03/30/2020	03/30/2020	Maturity....	676	252,793	374.22.....	4,756	.....	.....	.....4,756	.....	.....(4,684)	.....	.....	.....(4,756)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	04/08/2019	03/31/2020	03/31/2020	Maturity....	762	285,234	374.23.....	5,282	.....	.....	.....5,282	.....	.....(5,261)	.....	.....	.....(5,282)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	04/08/2019	03/26/2020	03/26/2020	Maturity....	24,420	9,130,224	373.88.....	178,512	.....	.....	.....178,512	.....	.....(172,732)	.....	.....	.....(178,512)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	04/08/2019	03/27/2020	03/27/2020	Maturity....	30,081	11,279,465	374.97.....	205,754	.....	.....	.....205,754	.....	.....(196,582)	.....	.....	.....(205,754)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	04/08/2019	03/27/2020	03/27/2020	Maturity....	.....	410.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	04/08/2019	03/27/2020	03/27/2020	Maturity....	.....	408.59.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	04/08/2019	03/30/2020	03/30/2020	Maturity....	.....	405.35.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	04/08/2019	03/31/2020	03/31/2020	Maturity....	.....	402.75.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	04/08/2019	03/11/2020	03/11/2020	Maturity....	.....	404.56.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	04/08/2019	03/26/2020	03/26/2020	Maturity....	.....	410.35.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	04/08/2019	03/27/2020	03/27/2020	Maturity....	.....	409.97.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65	04/16/2019	04/15/2020	04/15/2020	Maturity....	1,934	1,133,603	586.02.....	38,862	.....	.....	.....38,862	.....	.....(26,627)	.....	.....	.....(38,862)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.47

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65	04/16/2019	04/15/2020	04/15/2020	Maturity....	.....	636.39.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65	04/16/2019	03/06/2020	03/06/2020	Exercise....	2,202	1,269,206	576.49.....	54,798	.....	.....19,000	54,798	.....	.....(38,002)	.....	.....	.....(35,798)	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65	04/16/2019	03/27/2020	03/27/2020	Maturity....	2,623	1,525,674	581.75.....	56,306	.....	.....	.....56,306	.....	.....(38,733)	.....	.....	.....(56,306)	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65	04/16/2019	03/06/2020	03/06/2020	Maturity....	.....	.....	630.79.....	(0)	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65	04/16/2019	03/27/2020	03/27/2020	Maturity....	.....	.....	630.89.....	(0)	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41	04/16/2019	04/15/2020	04/15/2020	Exercise....	53,445,167	..53,445,167	2905.58.....	2,153,840	.....	.....2,643,206	.....	.....	.....(1,073,685)	.....	.....	.....489,366	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41	04/16/2019	04/15/2020	04/15/2020	Exercise....	53,975,447	..53,975,447	2905.58.....	2,407,305	.....	.....3,069,847	.....	.....	.....(1,340,619)	.....	.....	.....662,542	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/24/2019	04/03/2020	04/03/2020	Maturity....	10,063	2,639,749	262.31.....	53,739	.....	.....	.....53,739	.....	.....(114,728)	.....	.....	.....(53,739)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/24/2019	04/03/2020	04/03/2020	Maturity....	17,146	4,487,763	261.74.....	95,331	.....	.....	.....95,331	.....	.....(195,519)	.....	.....	.....(95,331)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/24/2019	04/09/2020	04/09/2020	Maturity....	8,219	2,139,638	260.32.....	51,206	.....	.....	.....51,206	.....	.....(95,247)	.....	.....	.....(51,206)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/24/2019	04/13/2020	04/13/2020	Maturity....	8,092	2,107,063	260.4.....	49,521	.....	.....	.....49,521	.....	.....(88,891)	.....	.....	.....(49,521)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/24/2019	04/17/2020	04/17/2020	Maturity....	22,803	5,900,097	258.74.....	160,306	.....	.....	.....160,306	.....	.....(264,719)	.....	.....	.....(160,306)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/24/2019	04/17/2020	04/17/2020	Maturity....	15,808	4,110,329	260.01.....	100,225	.....	.....	.....100,225	.....	.....(174,642)	.....	.....	.....(100,225)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/24/2019	04/20/2020	04/20/2020	Maturity....	7,764	2,018,924	260.05.....	49,532	.....	.....	.....49,532	.....	.....(87,449)	.....	.....	.....(49,532)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/24/2019	04/21/2020	04/21/2020	Maturity....	14,735	3,831,769	260.05.....	94,597	.....	.....	.....94,597	.....	.....(168,827)	.....	.....	.....(94,597)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/24/2019	04/07/2020	04/07/2020	Maturity....	7,851	2,054,575	261.68.....	44,125	.....	.....	.....44,125	.....	.....(89,678)	.....	.....	.....(44,125)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/24/2019	04/09/2020	04/09/2020	Maturity....	7,482	1,970,450	263.37.....	36,885	.....	.....	.....36,885	.....	.....(81,440)	.....	.....	.....(36,885)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/24/2019	04/09/2020	04/09/2020	Maturity....	9,575	2,508,777	262.01.....	52,663	.....	.....	.....52,663	.....	.....(108,525)	.....	.....	.....(52,663)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/24/2019	04/03/2020	04/03/2020	Maturity....	.....	.....	283.93.....	(0)	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/24/2019	04/03/2020	04/03/2020	Maturity....	.....	.....	282.92.....	(0)	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/24/2019	04/09/2020	04/09/2020	Maturity....	.....	.....	281.75.....	(0)	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/24/2019	04/13/2020	04/13/2020	Maturity....	.....	.....	280.51.....	(0)	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.48

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/24/2019	04/17/2020	04/17/2020	Maturity....	.....	280.4.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/24/2019	04/17/2020	04/17/2020	Maturity....	.....	280.42.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/24/2019	04/20/2020	04/20/2020	Maturity....	.....	281.12.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/24/2019	04/21/2020	04/21/2020	Maturity....	.....	281.67.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/24/2019	04/07/2020	04/07/2020	Maturity....	.....	283.13.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/24/2019	04/09/2020	04/09/2020	Maturity....	.....	284.61.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/24/2019	04/09/2020	04/09/2020	Maturity....	.....	283.56.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/24/2019	04/17/2020	04/17/2020	Maturity....	13,208	4,871,080	368.81.....	117,679	.....	.....	.....117,679	.....	.....(133,605)	.....	.....	.....(117,679)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/24/2019	04/17/2020	04/17/2020	Maturity....	4,117	1,518,002	368.73.....	36,599	.....	.....	.....36,599	.....	.....(41,572)	.....	.....	.....(36,599)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/24/2019	04/20/2020	04/20/2020	Maturity....	7,667	2,827,974	368.84.....	68,008	.....	.....	.....68,008	.....	.....(77,063)	.....	.....	.....(68,008)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/24/2019	04/21/2020	04/21/2020	Maturity....	638	235,271	368.85.....	5,447	.....	.....	.....5,447	.....	.....(6,110)	.....	.....	.....(5,447)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/24/2019	04/22/2020	04/22/2020	Maturity....	10,227	3,772,285	368.84.....	91,126	.....	.....	.....91,126	.....	.....(102,571)	.....	.....	.....(91,126)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/24/2019	04/23/2020	04/23/2020	Maturity....	20,202	7,447,551	368.66.....	182,421	.....	.....	.....182,421	.....	.....(203,980)	.....	.....	.....(182,421)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/24/2019	04/09/2020	04/09/2020	Maturity....	18,304	6,787,598	370.83.....	144,966	.....	.....	.....144,966	.....	.....(169,937)	.....	.....	.....(144,966)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/24/2019	04/09/2020	04/09/2020	Maturity....	15,225	5,623,462	369.36.....	130,477	.....	.....	.....130,477	.....	.....(151,600)	.....	.....	.....(130,477)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/24/2019	04/13/2020	04/13/2020	Maturity....	10,939	4,041,799	369.47.....	93,314	.....	.....	.....93,314	.....	.....(108,110)	.....	.....	.....(93,314)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/24/2019	04/15/2020	04/15/2020	Maturity....	9,941	3,669,234	369.11.....	86,982	.....	.....	.....86,982	.....	.....(99,816)	.....	.....	.....(86,982)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/24/2019	04/16/2020	04/16/2020	Maturity....	22,603	8,317,858	367.99.....	210,212	.....	.....	.....210,212	.....	.....(237,167)	.....	.....	.....(210,212)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/24/2019	04/17/2020	04/17/2020	Maturity....	16,278	5,985,979	367.73.....	152,364	.....	.....	.....152,364	.....	.....(171,215)	.....	.....	.....(152,364)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/24/2019	04/08/2020	04/08/2020	Maturity....	15,778	5,861,356	371.5.....	120,540	.....	.....	.....120,540	.....	.....(141,790)	.....	.....	.....(120,540)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/24/2019	04/09/2020	04/09/2020	Maturity....	18,057	6,714,108	371.83.....	135,427	.....	.....	.....135,427	.....	.....(159,124)	.....	.....	.....(135,427)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/24/2019	04/09/2020	04/09/2020	Maturity....	17,625	6,565,893	372.53.....	126,549	.....	.....	.....126,549	.....	.....(149,003)	.....	.....	.....(126,549)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.49

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	04/24/2019	04/17/2020	04/17/2020	Maturity....	.....	404.38.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	04/24/2019	04/17/2020	04/17/2020	Maturity....	.....	402.79.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	04/24/2019	04/20/2020	04/20/2020	Maturity....	.....	403.45.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	04/24/2019	04/21/2020	04/21/2020	Maturity....	.....	397.34.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	04/24/2019	04/22/2020	04/22/2020	Maturity....	.....	403.81.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	04/24/2019	04/23/2020	04/23/2020	Maturity....	.....	404.1.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	04/24/2019	04/09/2020	04/09/2020	Maturity....	.....	406.37.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	04/24/2019	04/09/2020	04/09/2020	Maturity....	.....	404.43.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	04/24/2019	04/13/2020	04/13/2020	Maturity....	.....	404.49.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	04/24/2019	04/15/2020	04/15/2020	Maturity....	.....	405.18.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	04/24/2019	04/16/2020	04/16/2020	Maturity....	.....	403.9.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	04/24/2019	04/17/2020	04/17/2020	Maturity....	.....	401.91.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	04/24/2019	04/08/2020	04/08/2020	Maturity....	.....	408.3.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	04/24/2019	04/09/2020	04/09/2020	Maturity....	.....	408.23.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	04/24/2019	04/09/2020	04/09/2020	Maturity....	.....	407.5.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	04/24/2019	03/27/2020	03/27/2020	Maturity....	16,280	4,325,529	265.69.....	64,633	.....	.....	.....64,633	.....	.....(166,141)	.....	.....	.....(64,633)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	04/24/2019	03/27/2020	03/27/2020	Maturity....	8,112	2,151,998	265.27.....	33,667	.....	.....	.....33,667	.....	.....(85,743)	.....	.....	.....(33,667)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	04/24/2019	03/30/2020	03/30/2020	Maturity....	15,486	4,104,063	265.02.....	65,660	.....	.....	.....65,660	.....	.....(163,927)	.....	.....	.....(65,660)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	04/24/2019	03/31/2020	03/31/2020	Maturity....	6,647	1,761,638	265.01.....	28,252	.....	.....	.....28,252	.....	.....(69,831)	.....	.....	.....(28,252)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	04/24/2019	03/27/2020	03/27/2020	Maturity....	.....	286.74.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	04/24/2019	03/27/2020	03/27/2020	Maturity....	.....	287.52.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	04/24/2019	03/30/2020	03/30/2020	Maturity....	.....	286.85.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.50

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	04/24/2019	03/31/2020	03/31/2020	Maturity....	.....	286.48.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/10/2019	04/24/2020	04/24/2020	Maturity....	33,408	..12,360,689	369.99.....	227,844	.....	.....	.....227,844	.....	.....(370,613)	.....	.....	.....(227,844)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/10/2019	04/24/2020	04/24/2020	Maturity....	18,581	...6,889,946	370.8.....	120,964	.....	.....	.....120,964	.....	.....(198,943)	.....	.....	.....(120,964)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/10/2019	04/27/2020	04/27/2020	Maturity....	10,455	...3,877,315	370.86.....	67,853	.....	.....	.....67,853	.....	.....(111,451)	.....	.....	.....(67,853)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/10/2019	04/28/2020	04/28/2020	Maturity....	1,329	493,026	370.88.....	8,508	.....	.....	.....8,508	.....	.....(13,822)	.....	.....	.....(8,508)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/10/2019	04/29/2020	04/29/2020	Maturity....	13,073	...4,840,901	370.29.....	88,375	.....	.....	.....88,375	.....	.....(142,768)	.....	.....	.....(88,375)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/10/2019	04/30/2020	04/30/2020	Maturity....	19,175	...7,102,822	370.42.....	128,856	.....	.....	.....128,856	.....	.....(207,889)	.....	.....	.....(128,856)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/10/2019	04/17/2020	04/17/2020	Maturity....	859	315,910	367.79.....	6,494	.....	.....	.....6,494	.....	.....(10,234)	.....	.....	.....(6,494)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/10/2019	04/23/2020	04/23/2020	Maturity....	803	295,989	368.7.....	5,748	.....	.....	.....5,748	.....	.....(9,022)	.....	.....	.....(5,748)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/10/2019	04/24/2020	04/24/2020	Maturity....	.....	.....	405.03.....	(0)	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/10/2019	04/24/2020	04/24/2020	Maturity....	.....	.....	406.3.....	(0)	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/10/2019	04/27/2020	04/27/2020	Maturity....	.....	.....	406.13.....	(0)	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/10/2019	04/28/2020	04/28/2020	Maturity....	.....	.....	401.86.....	(0)	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/10/2019	04/29/2020	04/29/2020	Maturity....	.....	.....	406.06.....	(0)	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/10/2019	04/30/2020	04/30/2020	Maturity....	.....	.....	406.18.....	(0)	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/10/2019	04/17/2020	04/17/2020	Maturity....	.....	.....	399.05.....	(0)	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/10/2019	04/23/2020	04/23/2020	Maturity....	.....	.....	398.2.....	(0)	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/10/2019	03/16/2020	03/16/2020	Maturity....	274	100,919	368.68.....	1,881	.....	.....	.....1,881	.....	.....(3,327)	.....	.....	.....(1,881)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/10/2019	03/16/2020	03/16/2020	Maturity....	.....	.....	400.02.....	(0)	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/10/2019	05/01/2020	05/01/2020	Maturity....	16,888	...6,240,200	369.51.....	120,072	.....	.....	.....120,072	.....	.....(190,137)	.....	.....	.....(120,072)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/10/2019	05/01/2020	05/01/2020	Maturity....	16,759	...6,169,537	368.14.....	128,874	.....	.....	.....128,874	.....	.....(199,408)	.....	.....	.....(128,874)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/10/2019	05/01/2020	05/01/2020	Maturity....	9,763	...3,604,251	369.17.....	70,783	.....	.....	.....70,783	.....	.....(111,454)	.....	.....	.....(70,783)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.51

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/10/2019	05/04/2020	05/04/2020	Maturity....	10,807	3,990,469	369.24.....	78,136	.....	.....	.....78,136	...	(122,950)	.....	.....	.....(78,136)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/10/2019	05/05/2020	05/05/2020	Maturity....	410	151,188	369.04.....	2,925	.....	.....	.....2,925	...	(4,478)	.....	.....	.....(2,925)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/10/2019	05/06/2020	05/06/2020	Maturity....	12,806	4,728,774	369.25.....	93,103	.....	.....	.....93,103	...	(145,296)	.....	.....	.....(93,103)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/10/2019	05/07/2020	05/07/2020	Maturity....	16,291	6,008,343	368.82.....	121,529	.....	.....	.....121,529	...	(187,390)	.....	.....	.....(121,529)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/10/2019	05/08/2020	05/08/2020	Maturity....	18,204	6,707,469	368.47.....	138,529	.....	.....	.....138,529	...	(211,836)	.....	.....	.....(138,529)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/10/2019	05/08/2020	05/08/2020	Maturity....	19,689	7,234,283	367.42.....	159,090	.....	.....	.....159,090	...	(237,991)	.....	.....	.....(159,090)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/10/2019	05/01/2020	05/01/2020	Maturity....	.....	.....	405.31.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/10/2019	05/01/2020	05/01/2020	Maturity....	.....	.....	404.06.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/10/2019	05/01/2020	05/01/2020	Maturity....	.....	.....	404.91.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/10/2019	05/04/2020	05/04/2020	Maturity....	.....	.....	405.13.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/10/2019	05/05/2020	05/05/2020	Maturity....	.....	.....	398.82.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/10/2019	05/06/2020	05/06/2020	Maturity....	.....	.....	405.49.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/10/2019	05/07/2020	05/07/2020	Maturity....	.....	.....	404.69.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/10/2019	05/08/2020	05/08/2020	Maturity....	.....	.....	404.12.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/10/2019	05/08/2020	05/08/2020	Maturity....	.....	.....	403.17.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Goldman Sachs & Co	KD3XUN7C6T14HNAYLU0	05/16/2019	05/15/2020	05/15/2020	Exercise....	52,265,146	..52,265,146	2850.96.....	2,559,895	.....	.....4,087,848	2,559,895	...	(2,305,887)	.....	.....	.....1,527,953	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Goldman Sachs & Co	KD3XUN7C6T14HNAYLU0	05/16/2019	05/15/2020	05/15/2020	Exercise....	48,686,292	..48,686,292	2850.96.....	2,535,339	.....	.....4,379,122	2,535,339	...	(2,448,603)	.....	.....	.....1,843,784	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/20/2019	04/24/2020	04/24/2020	Maturity....	26,229	6,856,972	261.43.....	163,929	.....	.....	.....163,929	...	(282,307)	.....	.....	.....(163,929)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/20/2019	04/24/2020	04/24/2020	Maturity....	7,486	1,963,907	262.33.....	43,721	.....	.....	.....43,721	...	(79,329)	.....	.....	.....(43,721)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/20/2019	04/27/2020	04/27/2020	Maturity....	10,404	2,729,625	262.36.....	60,656	.....	.....	.....60,656	...	(109,075)	.....	.....	.....(60,656)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/20/2019	04/28/2020	04/28/2020	Maturity....	7,338	1,925,177	262.36.....	42,780	.....	.....	.....42,780	...	(76,587)	.....	.....	.....(42,780)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/20/2019	04/24/2020	04/24/2020	Maturity....	.....	.....	283.02.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.52

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	05/20/2019	04/24/2020	04/24/2020	Maturity....	.....	283.91.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	05/20/2019	04/27/2020	04/27/2020	Maturity....	.....	283.74.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	05/20/2019	04/28/2020	04/28/2020	Maturity....	.....	283.64.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	05/20/2019	05/08/2020	05/08/2020	Maturity....	9,015	...2,365,019	262.34.....	52,919	.....	.....	.....52,919	.....	.....(91,139)	.....	.....	.....(52,919)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	05/20/2019	05/08/2020	05/08/2020	Maturity....	9,490	...2,493,413	262.75.....	54,661	.....	.....	.....54,661	.....	.....(98,433)	.....	.....	.....(54,661)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	05/20/2019	05/08/2020	05/08/2020	Maturity....	3,858	...1,013,767	262.74.....	21,993	.....	.....	.....21,993	.....	.....(38,600)	.....	.....	.....(21,993)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	05/20/2019	05/11/2020	05/11/2020	Maturity....	8,009	...2,104,334	262.76.....	45,649	.....	.....	.....45,649	.....	.....(79,805)	.....	.....	.....(45,649)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	05/20/2019	05/12/2020	05/12/2020	Maturity....	8,239	...2,165,081	262.78.....	47,210	.....	.....	.....47,210	.....	.....(83,525)	.....	.....	.....(47,210)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	05/20/2019	05/15/2020	05/15/2020	Maturity....	17,091	...4,514,319	264.14.....	88,188	.....	.....	.....88,188	.....	.....(162,820)	.....	.....	.....(88,188)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	05/20/2019	05/01/2020	05/01/2020	Maturity....	9,394	...2,455,409	261.37.....	59,091	.....	.....	.....59,091	.....	.....(98,920)	.....	.....	.....(59,091)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	05/20/2019	05/01/2020	05/01/2020	Maturity....	3,420	891,136	260.56.....	22,538	.....	.....	.....22,538	.....	.....(34,964)	.....	.....	.....(22,538)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	05/20/2019	05/01/2020	05/01/2020	Maturity....	4,311	...1,126,672	261.33.....	27,204	.....	.....	.....27,204	.....	.....(45,378)	.....	.....	.....(27,204)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	05/20/2019	05/04/2020	05/04/2020	Maturity....	4,946	...1,292,616	261.35.....	30,516	.....	.....	.....30,516	.....	.....(48,493)	.....	.....	.....(30,516)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	05/20/2019	05/05/2020	05/05/2020	Maturity....	8,833	...2,308,705	261.36.....	55,916	.....	.....	.....55,916	.....	.....(92,928)	.....	.....	.....(55,916)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	05/20/2019	05/15/2020	05/15/2020	Maturity....	11,399	...3,002,242	263.38.....	62,352	.....	.....	.....62,352	.....	.....(111,029)	.....	.....	.....(62,352)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	05/20/2019	05/18/2020	05/18/2020	Maturity....	9,763	...2,571,962	263.43.....	53,308	.....	.....	.....53,308	.....	.....(94,679)	.....	.....	.....(53,308)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	05/20/2019	05/19/2020	05/19/2020	Maturity....	4,015	...1,057,782	263.43.....	21,924	.....	.....	.....21,924	.....	.....(38,721)	.....	.....	.....(21,924)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	05/20/2019	05/08/2020	05/08/2020	Maturity....	.....	283.13.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	05/20/2019	05/08/2020	05/08/2020	Maturity....	.....	284.78.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	05/20/2019	05/08/2020	05/08/2020	Maturity....	.....	283.45.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	05/20/2019	05/11/2020	05/11/2020	Maturity....	.....	283.49.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	05/20/2019	05/12/2020	05/12/2020	Maturity....	.....	284.17.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.53

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/20/2019	05/15/2020	05/15/2020	Maturity....	.....	284.73.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/20/2019	05/01/2020	05/01/2020	Maturity....	.....	282.6.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/20/2019	05/01/2020	05/01/2020	Maturity....	.....	280.76.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/20/2019	05/01/2020	05/01/2020	Maturity....	.....	282.54.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/20/2019	05/04/2020	05/04/2020	Maturity....	.....	280.72.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/20/2019	05/05/2020	05/05/2020	Maturity....	.....	282.78.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/20/2019	05/15/2020	05/15/2020	Maturity....	.....	284.06.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/20/2019	05/18/2020	05/18/2020	Maturity....	.....	284.14.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/20/2019	05/19/2020	05/19/2020	Maturity....	.....	284.01.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65	05/21/2019	04/29/2020	04/29/2020	Maturity....	1,293	762,811	589.9.....	21,880	.....	.....	.....21,880	.....	.....(18,705)	.....	.....	.....(21,880)	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65	05/21/2019	04/29/2020	04/29/2020	Maturity....	.....	639.44.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65	05/21/2019	05/08/2020	05/08/2020	Maturity....	1,563	920,405	588.95.....	26,943	.....	.....	.....26,943	.....	.....(21,267)	.....	.....	.....(26,943)	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65	05/21/2019	05/20/2020	05/20/2020	Maturity....	693	404,289	583.07.....	13,493	.....	.....	.....13,493	.....	.....(9,115)	.....	.....	.....(13,493)	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65	05/21/2019	05/08/2020	05/08/2020	Maturity....	.....	637.13.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65	05/21/2019	05/20/2020	05/20/2020	Maturity....	.....	631.03.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/24/2019	05/20/2020	05/20/2020	Maturity....	13,377	4,911,347	367.15.....	111,698	.....	.....	.....111,698	.....	.....(160,595)	.....	.....	.....(111,698)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/24/2019	05/21/2020	05/21/2020	Maturity....	13,762	5,059,148	367.63.....	111,606	.....	.....	.....111,606	.....	.....(161,461)	.....	.....	.....(111,606)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/24/2019	05/22/2020	05/22/2020	Maturity....	30,379	11,174,560	367.84.....	244,854	.....	.....	.....244,854	.....	.....(354,714)	.....	.....	.....(244,854)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/24/2019	05/22/2020	05/22/2020	Maturity....	14,683	5,391,168	367.17.....	122,456	.....	.....	.....122,456	.....	.....(174,541)	.....	.....	.....(122,456)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/24/2019	05/13/2020	05/13/2020	Maturity....	10,521	3,853,361	366.24.....	91,641	.....	.....	.....91,641	.....	.....(131,368)	.....	.....	.....(91,641)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/24/2019	05/14/2020	05/14/2020	Maturity....	10,664	3,916,328	367.24.....	87,873	.....	.....	.....87,873	.....	.....(128,264)	.....	.....	.....(87,873)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/24/2019	05/15/2020	05/15/2020	Maturity....	31,750	11,723,137	369.23.....	234,634	.....	.....	.....234,634	.....	.....(355,993)	.....	.....	.....(234,634)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.54

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/24/2019	05/15/2020	05/15/2020	Maturity....	17,487	6,446,723	368.65.....	133,604	.....	.....	.....133,604	...	(200,238)	.....	.....	.....(133,604)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/24/2019	05/18/2020	05/18/2020	Maturity....	6,206	2,288,029	368.67.....	47,229	.....	.....	.....47,229	...	(70,372)	.....	.....	.....(47,229)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/24/2019	05/19/2020	05/19/2020	Maturity....	1,246	459,304	368.67.....	9,169	.....	.....	.....9,169	...	(13,133)	.....	.....	.....(9,169)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/24/2019	05/08/2020	05/08/2020	Maturity....	19,825	7,296,510	368.05.....	155,030	.....	.....	.....155,030	...	(233,454)	.....	.....	.....(155,030)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/24/2019	05/11/2020	05/11/2020	Maturity....	10,662	3,924,723	368.11.....	83,482	.....	.....	.....83,482	...	(125,482)	.....	.....	.....(83,482)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/24/2019	05/12/2020	05/12/2020	Maturity....	1,593	586,472	368.1.....	12,220	.....	.....	.....12,220	...	(17,977)	.....	.....	.....(12,220)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/24/2019	05/20/2020	05/20/2020	Maturity....	.....	.....	403.13.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/24/2019	05/21/2020	05/21/2020	Maturity....	.....	.....	402.71.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/24/2019	05/22/2020	05/22/2020	Maturity....	.....	.....	403.63.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/24/2019	05/22/2020	05/22/2020	Maturity....	.....	.....	402.3.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/24/2019	05/13/2020	05/13/2020	Maturity....	.....	.....	402.41.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/24/2019	05/14/2020	05/14/2020	Maturity....	.....	.....	402.8.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/24/2019	05/15/2020	05/15/2020	Maturity....	.....	.....	405.4.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/24/2019	05/15/2020	05/15/2020	Maturity....	.....	.....	404.63.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/24/2019	05/18/2020	05/18/2020	Maturity....	.....	.....	403.41.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/24/2019	05/19/2020	05/19/2020	Maturity....	.....	.....	396.87.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/24/2019	05/08/2020	05/08/2020	Maturity....	.....	.....	403.52.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/24/2019	05/11/2020	05/11/2020	Maturity....	.....	.....	404.36.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	05/24/2019	05/12/2020	05/12/2020	Maturity....	.....	.....	399.1.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/10/2019	06/04/2020	06/04/2020	Maturity....	15,478	5,713,921	369.16.....	151,067	.....	.....	.....151,067	...	(136,691)	.....	.....	.....(151,067)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/10/2019	06/05/2020	06/05/2020	Maturity....	16,389	6,066,695	370.18.....	152,249	.....	.....	.....152,249	...	(138,680)	.....	.....	.....(152,249)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/10/2019	06/05/2020	06/05/2020	Maturity....	11,051	4,099,526	370.97.....	98,242	.....	.....	.....98,242	...	(89,906)	.....	.....	.....(98,242)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.55

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/10/2019	06/05/2020	06/05/2020	Maturity....	16,545	6,172,841	373.09.....	131,534	.....	.....	.....131,534	...	(121,786)	.....	.....	.....(131,534)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/10/2019	06/08/2020	06/08/2020	Maturity....	8,154	3,041,947	373.05.....	64,419	.....	.....	.....64,419	...	(59,445)	.....	.....	.....(64,419)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/10/2019	06/01/2020	06/01/2020	Maturity....	8,938	3,278,072	366.74.....	97,786	.....	.....	.....97,786	...	(86,062)	.....	.....	.....(97,786)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/10/2019	06/02/2020	06/02/2020	Maturity....	1,017	373,133	366.86.....	10,771	.....	.....	.....10,771	...	(9,305)	.....	.....	.....(10,771)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/10/2019	06/03/2020	06/03/2020	Maturity....	9,478	3,484,222	367.61.....	99,709	.....	.....	.....99,709	...	(88,531)	.....	.....	.....(99,709)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/10/2019	06/04/2020	06/04/2020	Maturity....	.....	.....	405.15.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/10/2019	06/05/2020	06/05/2020	Maturity....	.....	.....	406.41.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/10/2019	06/05/2020	06/05/2020	Maturity....	.....	.....	406.34.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/10/2019	06/05/2020	06/05/2020	Maturity....	.....	.....	409.15.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/10/2019	06/08/2020	06/08/2020	Maturity....	.....	.....	406.58.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/10/2019	06/01/2020	06/01/2020	Maturity....	.....	.....	402.24.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/10/2019	06/02/2020	06/02/2020	Maturity....	.....	.....	398.04.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/10/2019	06/03/2020	06/03/2020	Maturity....	.....	.....	403.3.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/10/2019	05/29/2020	05/29/2020	Maturity....	26,760	9,809,831	366.58.....	295,970	.....	.....	.....295,970	...	(261,354)	.....	.....	.....(295,970)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/10/2019	05/29/2020	05/29/2020	Maturity....	16,870	6,194,752	367.21.....	179,494	.....	.....	.....179,494	...	(159,423)	.....	.....	.....(179,494)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/10/2019	05/29/2020	05/29/2020	Maturity....	14,869	5,453,551	366.77.....	161,033	.....	.....	.....161,033	...	(142,011)	.....	.....	.....(161,033)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/10/2019	05/22/2020	05/22/2020	Maturity....	36,925	..13,566,241	367.4.....	389,559	.....	.....	.....389,559	...	(352,935)	.....	.....	.....(389,559)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/10/2019	05/26/2020	05/26/2020	Maturity....	1,359	499,068	367.31.....	13,791	.....	.....	.....13,791	...	(12,091)	.....	.....	.....(13,791)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/10/2019	05/28/2020	05/28/2020	Maturity....	14,007	5,150,606	367.72.....	146,232	.....	.....	.....146,232	...	(131,882)	.....	.....	.....(146,232)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/10/2019	05/29/2020	05/29/2020	Maturity....	.....	.....	402.96.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/10/2019	05/29/2020	05/29/2020	Maturity....	.....	.....	401.87.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	06/10/2019	05/29/2020	05/29/2020	Maturity....	.....	.....	400.96.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.56

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/10/2019	05/22/2020	05/22/2020	Maturity....	.....	403.18.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/10/2019	05/26/2020	05/26/2020	Maturity....	.....	396.57.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/10/2019	05/28/2020	05/28/2020	Maturity....	.....	403.96.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C386E	06/18/2019	06/15/2020	06/15/2020	Exercise....	54,968,985	.54,968,985	2886.98.....	2,846,844	.....	.....4,766,183	2,846,844	.....	.....(2,520,877)	.....	.....	.....1,919,340	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C386E	06/18/2019	06/15/2020	06/15/2020	Exercise....	51,196,638	.51,196,638	2886.98.....	2,840,389	.....	.....5,104,960	2,840,389	.....	.....(2,425,628)	.....	.....	.....2,264,570	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/20/2019	06/08/2020	06/08/2020	Maturity....	10,305	2,782,854	270.04.....	80,691	.....	.....	.....80,691	.....	.....(28,030)	.....	.....	.....(80,691)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/20/2019	06/09/2020	06/09/2020	Maturity....	7,269	1,963,006	270.07.....	56,840	.....	.....	.....56,840	.....	.....(19,661)	.....	.....	.....(56,840)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/20/2019	06/12/2020	06/12/2020	Maturity....	15,763	4,239,382	268.94.....	130,363	.....	.....	.....130,363	.....	.....(46,558)	.....	.....	.....(130,363)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/20/2019	06/12/2020	06/12/2020	Maturity....	19,897	5,368,549	269.82.....	156,588	.....	.....	.....156,588	.....	.....(54,459)	.....	.....	.....(156,588)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/20/2019	06/15/2020	06/15/2020	Maturity....	16,753	4,524,431	270.06.....	126,153	.....	.....	.....126,153	.....	.....(43,725)	.....	.....	.....(126,153)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/20/2019	06/16/2020	06/16/2020	Maturity....	7,300	1,970,595	269.96.....	54,674	.....	.....	.....54,674	.....	.....(18,909)	.....	.....	.....(54,674)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/20/2019	06/19/2020	06/19/2020	Maturity....	9,532	2,586,498	271.36.....	66,721	.....	.....	.....66,721	.....	.....(21,614)	.....	.....	.....(66,721)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/20/2019	06/01/2020	06/01/2020	Maturity....	8,717	2,324,237	266.64.....	81,415	.....	.....	.....81,415	.....	.....(30,918)	.....	.....	.....(81,415)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/20/2019	06/02/2020	06/02/2020	Maturity....	6,636	1,770,251	266.77.....	62,377	.....	.....	.....62,377	.....	.....(23,649)	.....	.....	.....(62,377)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/20/2019	06/05/2020	06/05/2020	Maturity....	9,233	2,475,746	268.13.....	81,069	.....	.....	.....81,069	.....	.....(29,910)	.....	.....	.....(81,069)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/20/2019	06/05/2020	06/05/2020	Maturity....	8,752	2,358,356	269.45.....	70,633	.....	.....	.....70,633	.....	.....(25,267)	.....	.....	.....(70,633)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/20/2019	06/08/2020	06/08/2020	Maturity....	.....	292.39.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/20/2019	06/09/2020	06/09/2020	Maturity....	.....	292.4.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/20/2019	06/12/2020	06/12/2020	Maturity....	.....	290.13.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/20/2019	06/12/2020	06/12/2020	Maturity....	.....	291.25.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/20/2019	06/15/2020	06/15/2020	Maturity....	.....	289.53.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/20/2019	06/16/2020	06/16/2020	Maturity....	.....	288.74.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.57

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	06/20/2019	06/19/2020	06/19/2020	Maturity....	.....	291.03.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	06/20/2019	06/01/2020	06/01/2020	Maturity....	.....	287.5.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	06/20/2019	06/02/2020	06/02/2020	Maturity....	.....	288.5.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	06/20/2019	06/05/2020	06/05/2020	Maturity....	.....	290.46.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	06/20/2019	06/05/2020	06/05/2020	Maturity....	.....	291.39.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	06/20/2019	05/22/2020	05/22/2020	Maturity....	15,599	...4,096,141	262.59.....	182,352	.....	.....	.....182,352	.....	.....(68,603)	.....	.....	.....(182,352)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	06/20/2019	05/22/2020	05/22/2020	Maturity....	16,955	...4,470,093	263.65.....	184,975	.....	.....	.....184,975	.....	.....(70,670)	.....	.....	.....(184,975)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	06/20/2019	05/26/2020	05/26/2020	Maturity....	9,076	...2,391,680	263.51.....	100,292	.....	.....	.....100,292	.....	.....(37,845)	.....	.....	.....(100,292)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	06/20/2019	05/29/2020	05/29/2020	Maturity....	13,451	...3,564,512	265.....	140,294	.....	.....	.....140,294	.....	.....(53,698)	.....	.....	.....(140,294)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	06/20/2019	05/29/2020	05/29/2020	Maturity....	10,759	...2,868,891	266.66.....	101,776	.....	.....	.....101,776	.....	.....(38,987)	.....	.....	.....(101,776)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	06/20/2019	05/22/2020	05/22/2020	Maturity....	.....	284.62.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	06/20/2019	05/22/2020	05/22/2020	Maturity....	.....	284.69.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	06/20/2019	05/26/2020	05/26/2020	Maturity....	.....	284.83.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	06/20/2019	05/29/2020	05/29/2020	Maturity....	.....	287.34.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	06/20/2019	05/29/2020	05/29/2020	Maturity....	.....	288.48.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65	06/21/2019	06/12/2020	06/12/2020	Maturity....	1,402	819,818	584.77.....	26,679	.....	.....	.....26,679	.....	.....(15,645)	.....	.....	.....(26,679)	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65	06/21/2019	06/19/2020	06/19/2020	Maturity....	211	123,917	586.73.....	3,718	.....	.....	.....3,718	.....	.....(2,404)	.....	.....	.....(3,718)	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65	06/21/2019	06/12/2020	06/12/2020	Maturity....	.....	630.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65	06/21/2019	06/19/2020	06/19/2020	Maturity....	.....	630.66.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65	06/21/2019	05/29/2020	05/29/2020	Maturity....	933	541,179	579.75.....	19,267	.....	.....	.....19,267	.....	.....(10,231)	.....	.....	.....(19,267)	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65	06/21/2019	05/29/2020	05/29/2020	Maturity....	.....	624.05.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	06/27/2019	06/19/2020	06/19/2020	Maturity....	14,564	...5,479,758	376.25.....	136,466	.....	.....	.....136,466	.....	.....(50,162)	.....	.....	.....(136,466)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.58

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	06/27/2019	06/19/2020	06/19/2020	Maturity....	16,403	6,227,216	379.64.....	129,255	.....	.....	.....129,255	...	(40,417)	.....	.....	.....(129,255)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	06/27/2019	06/19/2020	06/19/2020	Maturity....	13,066	4,930,911	377.38.....	115,897	.....	.....	.....115,897	...	(40,601)	.....	.....	.....(115,897)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	06/27/2019	06/22/2020	06/22/2020	Maturity....	8,097	3,056,286	377.46.....	71,739	.....	.....	.....71,739	...	(24,992)	.....	.....	.....(71,739)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	06/27/2019	06/23/2020	06/23/2020	Maturity....	535	202,006	377.25.....	4,396	.....	.....	.....4,396	...	(1,594)	.....	.....	.....(4,396)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	06/27/2019	06/24/2020	06/24/2020	Maturity....	13,711	5,202,003	379.4.....	110,238	.....	.....	.....110,238	...	(34,693)	.....	.....	.....(110,238)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	06/27/2019	06/12/2020	06/12/2020	Maturity....	13,701	5,099,653	372.21.....	156,192	.....	.....	.....156,192	...	(63,855)	.....	.....	.....(156,192)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	06/27/2019	06/12/2020	06/12/2020	Maturity....	37,817	14,126,799	373.56.....	404,260	.....	.....	.....404,260	...	(161,230)	.....	.....	.....(404,260)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	06/27/2019	06/15/2020	06/15/2020	Maturity....	9,528	3,555,915	373.21.....	102,520	.....	.....	.....102,520	...	(41,444)	.....	.....	.....(102,520)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	06/27/2019	06/16/2020	06/16/2020	Maturity....	2,351	877,358	373.25.....	23,953	.....	.....	.....23,953	...	(9,738)	.....	.....	.....(23,953)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	06/27/2019	06/17/2020	06/17/2020	Maturity....	8,545	3,190,648	373.38.....	92,717	.....	.....	.....92,717	...	(36,650)	.....	.....	.....(92,717)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	06/27/2019	06/18/2020	06/18/2020	Maturity....	14,669	5,526,139	376.73.....	134,512	.....	.....	.....134,512	...	(48,478)	.....	.....	.....(134,512)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	06/27/2019	06/05/2020	06/05/2020	Maturity....	282	104,713	371.1.....	3,239	.....	.....	.....3,239	...	(1,386)	.....	.....	.....(3,239)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	06/27/2019	06/25/2020	06/25/2020	Maturity....	17,524	6,650,400	379.5.....	140,018	.....	.....	.....140,018	...	(43,894)	.....	.....	.....(140,018)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	06/27/2019	06/26/2020	06/26/2020	Maturity....	16,878	6,378,511	377.92.....	146,669	.....	.....	.....146,669	...	(49,513)	.....	.....	.....(146,669)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	06/27/2019	06/10/2020	06/10/2020	Maturity....	5,783	2,149,927	371.77.....	66,909	.....	.....	.....66,909	...	(27,721)	.....	.....	.....(66,909)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	06/27/2019	06/11/2020	06/11/2020	Maturity....	15,684	5,838,358	372.25.....	178,797	.....	.....	.....178,797	...	(72,939)	.....	.....	.....(178,797)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	06/27/2019	06/19/2020	06/19/2020	Maturity....	.....	.....	411.56.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	06/27/2019	06/19/2020	06/19/2020	Maturity....	.....	.....	416.53.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	06/27/2019	06/19/2020	06/19/2020	Maturity....	.....	.....	413.3.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	06/27/2019	06/22/2020	06/22/2020	Maturity....	.....	.....	413.57.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	06/27/2019	06/23/2020	06/23/2020	Maturity....	.....	.....	401.87.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	06/27/2019	06/24/2020	06/24/2020	Maturity....	.....	.....	416.55.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.59

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	06/27/2019	06/12/2020	06/12/2020	Maturity....	.....	408.45.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	06/27/2019	06/12/2020	06/12/2020	Maturity....	.....	409.79.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	06/27/2019	06/15/2020	06/15/2020	Maturity....	.....	407.26.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	06/27/2019	06/16/2020	06/16/2020	Maturity....	.....	400.81.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	06/27/2019	06/17/2020	06/17/2020	Maturity....	.....	410.06.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	06/27/2019	06/18/2020	06/18/2020	Maturity....	.....	413.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	06/27/2019	06/05/2020	06/05/2020	Maturity....	.....	401.57.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	06/27/2019	06/25/2020	06/25/2020	Maturity....	.....	416.01.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	06/27/2019	06/26/2020	06/26/2020	Maturity....	.....	413.67.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	06/27/2019	06/10/2020	06/10/2020	Maturity....	.....	407.12.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	06/27/2019	06/11/2020	06/11/2020	Maturity....	.....	408.91.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/10/2019	07/01/2020	07/01/2020	Maturity....	2,372	652,282	274.99.....	10,816	.....	.....	.....10,816	.....	.....(1,808)	.....	.....	.....(10,816)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/10/2019	07/02/2020	07/02/2020	Maturity....	6,988	1,926,721	275.7.....	35,571	.....	.....	.....35,571	.....	.....(6,102)	.....	.....	.....(35,571)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/10/2019	07/02/2020	07/02/2020	Maturity....	7,255	1,993,165	274.74.....	38,232	.....	.....	.....38,232	.....	.....(7,452)	.....	.....	.....(38,232)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/10/2019	07/06/2020	07/06/2020	Maturity....	6,728	1,849,162	274.86.....	36,935	.....	.....	.....36,935	.....	.....(7,151)	.....	.....	.....(36,935)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/10/2019	07/07/2020	07/07/2020	Maturity....	7,825	2,149,798	274.73.....	42,725	.....	.....	.....42,725	.....	.....(8,253)	.....	.....	.....(42,725)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/10/2019	07/08/2020	07/08/2020	Maturity....	784	215,460	274.99.....	3,526	.....	.....	.....3,526	.....	.....(551)	.....	.....	.....(3,526)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/10/2019	07/09/2020	07/09/2020	Maturity....	692	190,062	274.72.....	3,895	.....	.....	.....3,895	.....	.....(761)	.....	.....	.....(3,895)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/10/2019	07/01/2020	07/01/2020	Maturity....	.....	285.61.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/10/2019	07/02/2020	07/02/2020	Maturity....	.....	290.73.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/10/2019	07/02/2020	07/02/2020	Maturity....	.....	288.83.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/10/2019	07/06/2020	07/06/2020	Maturity....	.....	290.72.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.60

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/10/2019	07/07/2020	07/07/2020	Maturity....	.....	289.92.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/10/2019	07/08/2020	07/08/2020	Maturity....	.....	285.24.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/10/2019	07/09/2020	07/09/2020	Maturity....	.....	291.2.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/10/2019	07/02/2020	07/02/2020	Maturity....	14,565	...5,553,256	381.28.....	124,238	.....	.....	.....124,238	.....	.....(11,729)	.....	.....	.....(124,238)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/10/2019	07/06/2020	07/06/2020	Maturity....	5,655	...2,156,645	381.35.....	47,561	.....	.....	.....47,561	.....	.....(4,868)	.....	.....	.....(47,561)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/10/2019	07/07/2020	07/07/2020	Maturity....	723	...275,516	381.29.....	5,499	.....	.....	.....5,499	.....	.....(669)	.....	.....	.....(5,499)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/10/2019	07/08/2020	07/08/2020	Maturity....	6,578	...2,507,552	381.23.....	56,896	.....	.....	.....56,896	.....	.....(5,350)	.....	.....	.....(56,896)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/10/2019	07/09/2020	07/09/2020	Maturity....	12,464	...4,748,596	380.98.....	109,061	.....	.....	.....109,061	.....	.....(10,945)	.....	.....	.....(109,061)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/10/2019	07/01/2020	07/01/2020	Maturity....	7,390	...2,803,999	379.41.....	69,174	.....	.....	.....69,174	.....	.....(9,103)	.....	.....	.....(69,174)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/10/2019	07/02/2020	07/02/2020	Maturity....	17,089	...6,523,889	381.76.....	142,693	.....	.....	.....142,693	.....	.....(11,825)	.....	.....	.....(142,693)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/10/2019	07/02/2020	07/02/2020	Maturity....	11,618	...4,450,262	383.04.....	89,925	.....	.....	.....89,925	.....	.....(5,302)	.....	.....	.....(89,925)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/10/2019	07/02/2020	07/02/2020	Maturity....	.....	417.2.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/10/2019	07/06/2020	07/06/2020	Maturity....	.....	414.8.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/10/2019	07/07/2020	07/07/2020	Maturity....	.....	403.76.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/10/2019	07/08/2020	07/08/2020	Maturity....	.....	418.82.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/10/2019	07/09/2020	07/09/2020	Maturity....	.....	417.94.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/10/2019	07/01/2020	07/01/2020	Maturity....	.....	414.98.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/10/2019	07/02/2020	07/02/2020	Maturity....	.....	418.98.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/10/2019	07/02/2020	07/02/2020	Maturity....	.....	418.15.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/10/2019	06/19/2020	06/19/2020	Maturity....	8,350	...2,289,366	274.19.....	50,348	.....	.....	.....50,348	.....	.....(10,679)	.....	.....	.....(50,348)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/10/2019	06/30/2020	06/30/2020	Maturity....	15,204	...4,179,068	274.86.....	86,057	.....	.....	.....86,057	.....	.....(16,904)	.....	.....	.....(86,057)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/10/2019	06/19/2020	06/19/2020	Maturity....	5,560	...1,520,046	273.39.....	35,195	.....	.....	.....35,195	.....	.....(8,138)	.....	.....	.....(35,195)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.61

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/10/2019	06/22/2020	06/22/2020	Maturity....	9,910	2,709,696	273.42.....	62,535	.....	.....	.....62,535	...	(14,447)	.....	.....	.....(62,535)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/10/2019	06/23/2020	06/23/2020	Maturity....	14,421	3,943,634	273.47.....	91,283	.....	.....	.....91,283	...	(20,794)	.....	.....	.....(91,283)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/10/2019	06/24/2020	06/24/2020	Maturity....	773	212,139	274.56.....	4,033	.....	.....	.....4,033	...	(810)	.....	.....	.....(4,033)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/10/2019	06/26/2020	06/26/2020	Maturity....	9,324	2,556,726	274.21.....	57,063	.....	.....	.....57,063	...	(11,767)	.....	.....	.....(57,063)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/10/2019	06/26/2020	06/26/2020	Maturity....	8,337	2,288,440	274.49.....	49,105	.....	.....	.....49,105	...	(9,923)	.....	.....	.....(49,105)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/10/2019	06/26/2020	06/26/2020	Maturity....	8,505	2,337,133	274.81.....	49,156	.....	.....	.....49,156	...	(9,617)	.....	.....	.....(49,156)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/10/2019	06/29/2020	06/29/2020	Maturity....	19,753	5,429,186	274.86.....	114,565	.....	.....	.....114,565	...	(22,189)	.....	.....	.....(114,565)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/10/2019	06/19/2020	06/19/2020	Maturity....	.....	.....	293.32.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/10/2019	06/30/2020	06/30/2020	Maturity....	.....	.....	292.46.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/10/2019	06/19/2020	06/19/2020	Maturity....	.....	.....	292.18.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/10/2019	06/22/2020	06/22/2020	Maturity....	.....	.....	292.09.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/10/2019	06/23/2020	06/23/2020	Maturity....	.....	.....	292.44.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/10/2019	06/24/2020	06/24/2020	Maturity....	.....	.....	288.09.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/10/2019	06/26/2020	06/26/2020	Maturity....	.....	.....	294.01.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/10/2019	06/26/2020	06/26/2020	Maturity....	.....	.....	292.98.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/10/2019	06/26/2020	06/26/2020	Maturity....	.....	.....	293.6.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/10/2019	06/29/2020	06/29/2020	Maturity....	.....	.....	293.99.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/10/2019	06/26/2020	06/26/2020	Maturity....	39,367	..14,912,697	378.81.....	380,287	.....	.....	.....380,287	...	(52,921)	.....	.....	.....(380,287)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/10/2019	06/29/2020	06/29/2020	Maturity....	13,361	5,067,377	379.27.....	126,127	.....	.....	.....126,127	...	(16,772)	.....	.....	.....(126,127)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/10/2019	06/30/2020	06/30/2020	Maturity....	1,397	529,796	379.23.....	12,517	.....	.....	.....12,517	...	(1,904)	.....	.....	.....(12,517)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/10/2019	06/19/2020	06/19/2020	Maturity....	380	142,912	376.53.....	4,076	.....	.....	.....4,076	...	(726)	.....	.....	.....(4,076)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/10/2019	06/24/2020	06/24/2020	Maturity....	569	215,803	379.12.....	5,362	.....	.....	.....5,362	...	(745)	.....	.....	.....(5,362)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.62

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)	
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	07/10/2019	06/26/2020	06/26/2020	Maturity....	615	232,428	378.....	6,161	.....	.....	.....	.....6,161	...	(953)	.....	.....	.....(6,161)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	07/10/2019	06/26/2020	06/26/2020	Maturity....	.....	.....	415.62.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	07/10/2019	06/29/2020	06/29/2020	Maturity....	.....	.....	415.74.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	07/10/2019	06/30/2020	06/30/2020	Maturity....	.....	.....	407.27.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	07/10/2019	06/19/2020	06/19/2020	Maturity....	.....	.....	413.33.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	07/10/2019	06/24/2020	06/24/2020	Maturity....	.....	.....	414.5.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	07/10/2019	06/26/2020	06/26/2020	Maturity....	.....	.....	413.91.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868	07/16/2019	07/15/2020	07/15/2020	Exercise...	41,056,180	..41,056,180	3014.3.....	1,693,157	.....	.....2,120,178	.....	.....1,693,157	...	(771,511)	.....	.....	.....427,021	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868	07/16/2019	07/15/2020	07/15/2020	Exercise...	46,225,551	..46,225,551	3014.3.....	1,715,892	.....	.....2,075,764	.....	.....1,715,892	...	(715,382)	.....	.....	.....359,872	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	07/18/2019	04/24/2020	04/24/2020	Exercise...	7,594	...2,132,190	280.77.....	89,328	.....	.....127,201	.....	.....89,328	...	(32,238)	.....	.....	.....37,873	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	07/18/2019	04/03/2020	04/03/2020	Exercise...	10,077	...2,804,480	278.31.....	135,432	.....	.....180,879	.....	.....135,432	...	(49,164)	.....	.....	.....45,447	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	07/18/2019	08/10/2020	08/10/2020	Exercise...	10,735	...3,075,357	286.48.....	98,033	.....	.....212,982	.....	.....98,033	...	(24,957)	.....	.....	.....114,949	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	07/18/2019	12/15/2020	12/15/2020	Exercise...	7,872	...2,177,362	276.58.....	133,338	.....	.....279,157	.....	.....133,338	...	(24,375)	.....	.....	.....145,819	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	07/18/2019	01/24/2020	01/24/2020	Exercise...	1,678	485,260	289.26.....	8,782	.....	.....27,177	.....	.....8,782	...	(5,192)	.....	.....	.....18,395	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	07/18/2019	07/15/2020	07/15/2020	Exercise...	5,939	...1,668,972	281.02.....	73,611	.....	.....125,491	.....	.....73,611	...	(20,499)	.....	.....	.....51,880	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	07/18/2019	07/20/2020	07/20/2020	Exercise...	935	...242,431	259.39.....	29,088	.....	.....40,609	.....	.....29,088	...	(5,041)	.....	.....	.....11,522	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	07/18/2019	06/12/2020	06/12/2020	Exercise...	4,735	...1,316,235	277.97.....	67,947	.....	.....98,681	.....	.....67,947	...	(20,222)	.....	.....	.....30,734	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	07/18/2019	06/01/2020	06/01/2020	Exercise...	1,253	331,528	264.52.....	32,643	.....	.....44,067	.....	.....32,643	...	(6,925)	.....	.....	.....11,424	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	07/18/2019	03/10/2020	03/10/2020	Exercise...	308	76,812	249.65.....	12,399	.....	.....14,981	.....	.....12,399	...	(1,954)	.....	.....	.....2,582	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	07/18/2019	03/04/2020	03/04/2020	Exercise...	2,748	780,088	283.85.....	24,786	.....	.....45,676	.....	.....24,786	...	(11,540)	.....	.....	.....20,890	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	07/18/2019	11/13/2020	11/13/2020	Exercise...	16,909	...4,670,754	276.23.....	286,746	.....	.....588,262	.....	.....286,746	...	(56,266)	.....	.....	.....301,516	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50	07/18/2019	10/14/2020	10/14/2020	Exercise...	2,582	751,187	290.93.....	19,131	.....	.....47,664	.....	.....19,131	...	(3,460)	.....	.....	.....28,533	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.63

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	07/18/2019	10/23/2020	10/23/2020	Exercise....	2,101	571,621	272.04.....	42,342	.....	.....75,645	.....	.....42,342	...	(8,366)	.....	.....	.....33,303	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	07/18/2019	09/16/2020	09/16/2020	Exercise....	6,147	1,817,503	295.69.....	31,244	.....	.....66,015	.....	.....31,244	...	(4,848)	.....	.....	.....34,771	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50	07/18/2019	09/04/2020	09/04/2020	Exercise....	949	245,540	258.67.....	30,346	.....	.....44,909	.....	.....30,346	...	(4,901)	.....	.....	.....14,563	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	07/23/2019	07/10/2020	07/10/2020	Maturity....	13,532	3,722,617	275.09.....	77,405	.....	.....	.....	.....77,405	...	(10,242)	.....	.....	.....(77,405)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	07/23/2019	07/20/2020	07/20/2020	Maturity....	5,190	1,424,234	274.43.....	32,799	.....	.....	.....	.....32,799	...	(4,679)	.....	.....	.....(32,799)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	07/23/2019	07/21/2020	07/21/2020	Maturity....	6,103	1,673,231	274.16.....	37,839	.....	.....	.....	.....37,839	...	(5,498)	.....	.....	.....(37,839)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	07/23/2019	07/22/2020	07/22/2020	Maturity....	964	265,236	275.13.....	4,570	.....	.....	.....	.....4,570	...	(448)	.....	.....	.....(4,570)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	07/23/2019	07/10/2020	07/10/2020	Maturity....	6,716	1,842,720	274.38.....	38,818	.....	.....	.....	.....38,818	...	(5,568)	.....	.....	.....(38,818)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	07/23/2019	07/10/2020	07/10/2020	Maturity....	15,628	4,294,363	274.79.....	91,891	.....	.....	.....	.....91,891	...	(12,592)	.....	.....	.....(91,891)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	07/23/2019	07/13/2020	07/13/2020	Maturity....	10,969	3,012,956	274.69.....	64,605	.....	.....	.....	.....64,605	...	(9,047)	.....	.....	.....(64,605)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	07/23/2019	07/14/2020	07/14/2020	Maturity....	11,202	3,076,026	274.59.....	62,621	.....	.....	.....	.....62,621	...	(8,681)	.....	.....	.....(62,621)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	07/23/2019	07/15/2020	07/15/2020	Maturity....	1,659	456,585	275.3.....	7,712	.....	.....	.....	.....7,712	...	(758)	.....	.....	.....(7,712)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	07/23/2019	07/17/2020	07/17/2020	Maturity....	7,544	2,071,470	274.6.....	46,242	.....	.....	.....	.....46,242	...	(6,452)	.....	.....	.....(46,242)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	07/23/2019	07/17/2020	07/17/2020	Maturity....	7,429	2,032,545	273.61.....	47,023	.....	.....	.....	.....47,023	...	(7,484)	.....	.....	.....(47,023)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	07/23/2019	07/17/2020	07/17/2020	Maturity....	6,132	1,680,498	274.04.....	39,492	.....	.....	.....	.....39,492	...	(5,927)	.....	.....	.....(39,492)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	07/23/2019	07/10/2020	07/10/2020	Maturity....	.....	.....	291.23.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	07/23/2019	07/20/2020	07/20/2020	Maturity....	.....	.....	293.18.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	07/23/2019	07/21/2020	07/21/2020	Maturity....	.....	.....	290.86.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	07/23/2019	07/22/2020	07/22/2020	Maturity....	.....	.....	285.59.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	07/23/2019	07/10/2020	07/10/2020	Maturity....	.....	.....	289.07.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	07/23/2019	07/10/2020	07/10/2020	Maturity....	.....	.....	291.22.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	07/23/2019	07/13/2020	07/13/2020	Maturity....	.....	.....	290.9.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.64

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/23/2019	07/14/2020	07/14/2020	Maturity....	.....	288.6.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/23/2019	07/15/2020	07/15/2020	Maturity....	.....	285.64.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/23/2019	07/17/2020	07/17/2020	Maturity....	.....	292.3.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/23/2019	07/17/2020	07/17/2020	Maturity....	.....	289.92.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/23/2019	07/17/2020	07/17/2020	Maturity....	.....	292.45.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/23/2019	07/17/2020	07/17/2020	Maturity....	11,933	...4,537,306	380.22.....	110,026	.....	.....	.....110,026	...	(11,231)	.....	.....	.....(110,026)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/23/2019	07/20/2020	07/20/2020	Maturity....	6,395	...2,432,295	380.32.....	57,750	.....	.....	.....57,750	...	(6,164)	.....	.....	.....(57,750)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/23/2019	07/21/2020	07/21/2020	Maturity....	1,164	...442,824	380.41.....	10,011	.....	.....	.....10,011	...	(1,118)	.....	.....	.....(10,011)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/23/2019	07/22/2020	07/22/2020	Maturity....	7,410	...2,822,836	380.93.....	66,619	.....	.....	.....66,619	...	(5,865)	.....	.....	.....(66,619)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/23/2019	07/13/2020	07/13/2020	Maturity....	6,972	...2,655,708	380.91.....	62,190	.....	.....	.....62,190	...	(5,496)	.....	.....	.....(62,190)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/23/2019	07/14/2020	07/14/2020	Maturity....	1,602	...610,335	380.9.....	12,707	.....	.....	.....12,707	...	(1,387)	.....	.....	.....(12,707)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/23/2019	07/15/2020	07/15/2020	Maturity....	7,269	...2,772,841	381.47.....	62,875	.....	.....	.....62,875	...	(5,059)	.....	.....	.....(62,875)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/23/2019	07/16/2020	07/16/2020	Maturity....	11,519	...4,390,693	381.17.....	101,828	.....	.....	.....101,828	...	(8,407)	.....	.....	.....(101,828)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/23/2019	07/17/2020	07/17/2020	Maturity....	12,721	...4,842,212	380.66.....	114,231	.....	.....	.....114,231	...	(10,921)	.....	.....	.....(114,231)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/23/2019	07/17/2020	07/17/2020	Maturity....	13,079	...4,974,245	380.33.....	120,586	.....	.....	.....120,586	...	(11,822)	.....	.....	.....(120,586)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/23/2019	07/09/2020	07/09/2020	Maturity....	305	...115,162	377.47.....	3,155	.....	.....	.....3,155	...	(473)	.....	.....	.....(3,155)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/23/2019	07/10/2020	07/10/2020	Maturity....	12,113	...4,618,403	381.28.....	105,867	.....	.....	.....105,867	...	(8,505)	.....	.....	.....(105,867)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/23/2019	07/10/2020	07/10/2020	Maturity....	25,387	...9,666,635	380.77.....	227,214	.....	.....	.....227,214	...	(20,556)	.....	.....	.....(227,214)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/23/2019	07/17/2020	07/17/2020	Maturity....	.....	415.15.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/23/2019	07/20/2020	07/20/2020	Maturity....	.....	412.12.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/23/2019	07/21/2020	07/21/2020	Maturity....	.....	406.89.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	07/23/2019	07/22/2020	07/22/2020	Maturity....	.....	417.37.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/23/2019	07/13/2020	07/13/2020	Maturity....		417.47.....	(0)				(0)		(0)			0			03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/23/2019	07/14/2020	07/14/2020	Maturity....		403.51.....	(0)				(0)		(0)			0			03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/23/2019	07/15/2020	07/15/2020	Maturity....		417.3.....	(0)				(0)		(0)			0			03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/23/2019	07/16/2020	07/16/2020	Maturity....		417.88.....	(0)				(0)		(0)			0			03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/23/2019	07/17/2020	07/17/2020	Maturity....		414.63.....	(0)				(0)		(0)			0			03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/23/2019	07/17/2020	07/17/2020	Maturity....		416.51.....	(0)				(0)		(0)			0			03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/23/2019	07/09/2020	07/09/2020	Maturity....		410.07.....	(0)				(0)		(0)			0			03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/23/2019	07/10/2020	07/10/2020	Maturity....		418.35.....	(0)				(0)		(0)			0			03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/23/2019	07/10/2020	07/10/2020	Maturity....		416.85.....	(0)				(0)		(0)			0			03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/02/2019	07/28/2020	07/28/2020	Maturity....	1,291	493,805	382.4.....	8,600			8,600		(2,282)			(8,600)			03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/02/2019	07/29/2020	07/29/2020	Maturity....	10,772	4,125,145	382.94.....	74,006			74,006		(18,684)			(74,006)			03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/02/2019	07/30/2020	07/30/2020	Maturity....	17,015	6,513,061	382.79.....	118,252			118,252		(29,798)			(118,252)			03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/02/2019	07/31/2020	07/31/2020	Maturity....	24,012	9,178,167	382.24.....	172,403			172,403		(44,824)			(172,403)			03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/02/2019	07/31/2020	07/31/2020	Maturity....	25,937	9,882,008	381.....	199,715			199,715		(55,600)			(199,715)			03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/02/2019	07/23/2020	07/23/2020	Maturity....	16,259	6,215,657	382.29.....	114,789			114,789		(30,447)			(114,789)			03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/02/2019	07/24/2020	07/24/2020	Maturity....	59,435	..22,716,502	382.21.....	421,986			421,986		(112,013)			(421,986)			03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/02/2019	07/27/2020	07/27/2020	Maturity....	9,336	3,569,884	382.38.....	65,819			65,819		(17,320)			(65,819)			03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/02/2019	07/28/2020	07/28/2020	Maturity....		408.55.....	(0)				(0)		(0)			0			03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/02/2019	07/29/2020	07/29/2020	Maturity....		420.41.....	(0)				(0)		(0)			0			03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/02/2019	07/30/2020	07/30/2020	Maturity....		419.98.....	(0)				(0)		(0)			0			03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/02/2019	07/31/2020	07/31/2020	Maturity....		419.21.....	(0)				(0)		(0)			0			03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/02/2019	07/31/2020	07/31/2020	Maturity....		418.34.....	(0)				(0)		(0)			0			03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.66

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	08/02/2019	07/23/2020	07/23/2020	Maturity....	.....	419.35.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	08/02/2019	07/24/2020	07/24/2020	Maturity....	.....	418.81.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	08/02/2019	07/27/2020	07/27/2020	Maturity....	.....	418.69.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65	08/02/2019	07/09/2020	07/09/2020	Maturity....	873	510,442	584.98.....	11,536	.....	.....	.....11,536	.....	.....(16,704)	.....	.....	.....(11,536)	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65	08/02/2019	07/17/2020	07/17/2020	Maturity....	989	580,337	586.75.....	11,958	.....	.....	.....11,958	.....	.....(16,480)	.....	.....	.....(11,958)	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65	08/02/2019	07/31/2020	07/31/2020	Maturity....	955	559,801	585.94.....	11,732	.....	.....	.....11,732	.....	.....(15,524)	.....	.....	.....(11,732)	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65	08/02/2019	07/09/2020	07/09/2020	Maturity....	.....	634.06.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65	08/02/2019	07/17/2020	07/17/2020	Maturity....	.....	629.92.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65	08/02/2019	07/31/2020	07/31/2020	Maturity....	.....	627.91.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	08/08/2019	08/03/2020	08/03/2020	Maturity....	6,050	1,660,802	274.5.....	34,184	.....	.....	.....34,184	.....	.....(7,268)	.....	.....	.....(34,184)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	08/08/2019	08/04/2020	08/04/2020	Maturity....	6,387	1,753,080	274.46.....	36,153	.....	.....	.....36,153	.....	.....(7,620)	.....	.....	.....(36,153)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	08/08/2019	08/07/2020	08/07/2020	Maturity....	6,765	1,850,370	273.53.....	40,656	.....	.....	.....40,656	.....	.....(8,998)	.....	.....	.....(40,656)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	08/08/2019	08/03/2020	08/03/2020	Maturity....	.....	290.7.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	08/08/2019	08/04/2020	08/04/2020	Maturity....	.....	290.54.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	08/08/2019	08/07/2020	08/07/2020	Maturity....	.....	289.57.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	08/08/2019	07/24/2020	07/24/2020	Maturity....	4,983	1,377,625	276.46.....	25,464	.....	.....	.....25,464	.....	.....(4,677)	.....	.....	.....(25,464)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	08/08/2019	07/24/2020	07/24/2020	Maturity....	4,812	1,325,516	275.46.....	24,878	.....	.....	.....24,878	.....	.....(4,959)	.....	.....	.....(24,878)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	08/08/2019	07/24/2020	07/24/2020	Maturity....	5,101	1,406,550	275.72.....	26,935	.....	.....	.....26,935	.....	.....(5,361)	.....	.....	.....(26,935)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	08/08/2019	07/27/2020	07/27/2020	Maturity....	9,831	2,713,245	275.98.....	51,909	.....	.....	.....51,909	.....	.....(10,086)	.....	.....	.....(51,909)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	08/08/2019	07/28/2020	07/28/2020	Maturity....	9,166	2,530,016	276.03.....	48,212	.....	.....	.....48,212	.....	.....(9,324)	.....	.....	.....(48,212)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	08/08/2019	07/29/2020	07/29/2020	Maturity....	1,924	531,673	276.31.....	8,005	.....	.....	.....8,005	.....	.....(1,140)	.....	.....	.....(8,005)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	08/08/2019	07/31/2020	07/31/2020	Maturity....	10,682	2,950,674	276.24.....	55,971	.....	.....	.....55,971	.....	.....(10,442)	.....	.....	.....(55,971)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.67

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)	
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/08/2019	07/31/2020	07/31/2020	Maturity....	6,724	1,847,899	274.81.....	35,571	.....	.....	.....35,571	...	(7,125)	.....	.....	.....(35,571)	.....	.....	03.....	
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/08/2019	07/31/2020	07/31/2020	Maturity....	8,953	2,456,737	274.39.....	51,124	.....	.....	.....51,124	...	(10,885)	.....	.....	.....(51,124)	.....	.....	03.....	
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/08/2019	07/24/2020	07/24/2020	Maturity....	.....	.....	295.06.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....	
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/08/2019	07/24/2020	07/24/2020	Maturity....	.....	.....	290.88.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....	
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/08/2019	07/24/2020	07/24/2020	Maturity....	.....	.....	293.07.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....	
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/08/2019	07/27/2020	07/27/2020	Maturity....	.....	.....	294.32.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....	
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/08/2019	07/28/2020	07/28/2020	Maturity....	.....	.....	294.32.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....	
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/08/2019	07/29/2020	07/29/2020	Maturity....	.....	.....	286.74.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....	
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/08/2019	07/31/2020	07/31/2020	Maturity....	.....	.....	295.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....	
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/08/2019	07/31/2020	07/31/2020	Maturity....	.....	.....	289.21.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....	
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/08/2019	07/31/2020	07/31/2020	Maturity....	.....	.....	290.71.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....	
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868	08/16/2019	08/14/2020	08/14/2020	Exercise...	51,452,523	..51,452,523	2847.6.....	2,741,905		6,688,828		2,741,905	...	(2,871,235)			3,946,923			03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Goldman Sachs & Co	KD3XUN7C6T14HNAYLU0	08/16/2019	08/14/2020	08/14/2020	Exercise...	50,516,745	..50,516,745	2847.6.....	2,838,081		6,099,897		2,838,081	...	(2,528,090)			3,261,816			03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/19/2019	08/07/2020	08/07/2020	Maturity....	4,244	1,165,998	274.75.....	25,124	.....	.....	.....25,124	...	(3,521)	.....	.....	.....(25,124)	.....	.....	03.....	
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/19/2019	08/07/2020	08/07/2020	Maturity....	4,713	1,294,510	274.64.....	27,291	.....	.....	.....27,291	...	(3,838)	.....	.....	.....(27,291)	.....	.....	03.....	
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/19/2019	08/10/2020	08/10/2020	Maturity....	6,828	1,876,244	274.79.....	38,236	.....	.....	.....38,236	...	(5,039)	.....	.....	.....(38,236)	.....	.....	03.....	
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/19/2019	08/11/2020	08/11/2020	Maturity....	3,318	911,587	274.72.....	18,881	.....	.....	.....18,881	...	(2,545)	.....	.....	.....(18,881)	.....	.....	03.....	
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/19/2019	08/12/2020	08/12/2020	Maturity....	1,115	306,601	274.86.....	5,455	.....	.....	.....5,455	...	(556)	.....	.....	.....(5,455)	.....	.....	03.....	
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/19/2019	08/14/2020	08/14/2020	Maturity....	17,100	4,695,155	274.57.....	100,206	.....	.....	.....100,206	...	(13,613)	.....	.....	.....(100,206)	.....	.....	03.....	
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/19/2019	08/17/2020	08/17/2020	Maturity....	9,320	2,563,946	275.1.....	53,963	.....	.....	.....53,963	...	(6,956)	.....	.....	.....(53,963)	.....	.....	03.....	
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/19/2019	08/18/2020	08/18/2020	Maturity....	7,909	2,175,318	275.06.....	46,028	.....	.....	.....46,028	...	(5,920)	.....	.....	.....(46,028)	.....	.....	03.....	
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/19/2019	08/07/2020	08/07/2020	Maturity....	.....	.....	291.1.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....	

SCHEDULE DB - PART A - SECTION 2

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

E19.68

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/19/2019	08/07/2020	08/07/2020	Maturity....	.....	289.86.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/19/2019	08/10/2020	08/10/2020	Maturity....	.....	289.05.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/19/2019	08/11/2020	08/11/2020	Maturity....	.....	289.38.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/19/2019	08/12/2020	08/12/2020	Maturity....	.....	285.63.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/19/2019	08/14/2020	08/14/2020	Maturity....	.....	289.84.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/19/2019	08/17/2020	08/17/2020	Maturity....	.....	291.15.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/19/2019	08/18/2020	08/18/2020	Maturity....	.....	291.17.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/19/2019	08/12/2020	08/12/2020	Maturity....	12,065	...4,577,702	379.43.....	111,960	.....	.....	.....111,960	...	(20,489)	.....	.....	.....(111,960)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/19/2019	08/13/2020	08/13/2020	Maturity....	17,709	...6,739,785	380.59.....	155,129	.....	.....	.....155,129	...	(26,031)	.....	.....	.....(155,129)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/19/2019	08/14/2020	08/14/2020	Maturity....	18,771	...7,109,971	378.77.....	178,702	.....	.....	.....178,702	...	(34,071)	.....	.....	.....(178,702)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/19/2019	08/14/2020	08/14/2020	Maturity....	36,498	..13,860,876	379.77.....	333,592	.....	.....	.....333,592	...	(58,995)	.....	.....	.....(333,592)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/19/2019	08/17/2020	08/17/2020	Maturity....	5,793	...2,201,731	380.04.....	51,793	.....	.....	.....51,793	...	(9,171)	.....	.....	.....(51,793)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/19/2019	08/18/2020	08/18/2020	Maturity....	154	58,336	379.89.....	1,230	.....	.....	.....1,230	...	(209)	.....	.....	.....(1,230)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/19/2019	08/05/2020	08/05/2020	Maturity....	14,889	...5,606,869	376.58.....	157,971	.....	.....	.....157,971	...	(34,072)	.....	.....	.....(157,971)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/19/2019	08/06/2020	08/06/2020	Maturity....	15,480	...5,841,269	377.35.....	158,357	.....	.....	.....158,357	...	(32,846)	.....	.....	.....(158,357)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/19/2019	08/07/2020	08/07/2020	Maturity....	23,905	...9,061,702	379.07.....	225,186	.....	.....	.....225,186	...	(42,313)	.....	.....	.....(225,186)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/19/2019	08/07/2020	08/07/2020	Maturity....	38,146	..14,490,037	379.86.....	344,837	.....	.....	.....344,837	...	(61,471)	.....	.....	.....(344,837)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/19/2019	08/10/2020	08/10/2020	Maturity....	8,888	...3,371,046	379.29.....	81,234	.....	.....	.....81,234	...	(15,286)	.....	.....	.....(81,234)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/19/2019	08/11/2020	08/11/2020	Maturity....	405	153,822	379.6.....	3,303	.....	.....	.....3,303	...	(588)	.....	.....	.....(3,303)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/19/2019	08/03/2020	08/03/2020	Maturity....	4,957	...1,880,593	379.35.....	45,658	.....	.....	.....45,658	...	(8,605)	.....	.....	.....(45,658)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/19/2019	08/12/2020	08/12/2020	Maturity....	.....	416.43.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/19/2019	08/13/2020	08/13/2020	Maturity....	.....	417.9.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.69

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/19/2019	08/14/2020	08/14/2020	Maturity....	.....	413.44.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/19/2019	08/14/2020	08/14/2020	Maturity....	.....	416.46.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/19/2019	08/17/2020	08/17/2020	Maturity....	.....	414.67.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/19/2019	08/18/2020	08/18/2020	Maturity....	.....	402.15.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/19/2019	08/05/2020	08/05/2020	Maturity....	.....	413.18.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/19/2019	08/06/2020	08/06/2020	Maturity....	.....	413.92.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/19/2019	08/07/2020	08/07/2020	Maturity....	.....	416.34.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/19/2019	08/07/2020	08/07/2020	Maturity....	.....	416.95.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/19/2019	08/10/2020	08/10/2020	Maturity....	.....	412.02.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/19/2019	08/11/2020	08/11/2020	Maturity....	.....	402.38.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/19/2019	08/03/2020	08/03/2020	Maturity....	.....	415.94.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/19/2019	07/29/2020	07/29/2020	Maturity....	269	102,756	381.92.....	1,881	.....	.....	.....1,881	.....	.....(290)	.....	.....	.....(1,881)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/19/2019	07/31/2020	07/31/2020	Maturity....	15,187	5,761,519	379.37.....	139,569	.....	.....	.....139,569	.....	.....(26,230)	.....	.....	.....(139,569)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/19/2019	07/29/2020	07/29/2020	Maturity....	.....	402.83.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/19/2019	07/31/2020	07/31/2020	Maturity....	.....	416.28.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/29/2019	08/21/2020	08/21/2020	Maturity....	6,969	1,925,978	276.36.....	42,581	.....	.....	.....42,581	.....	.....1,144	.....	.....	.....(42,581)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/29/2019	08/21/2020	08/21/2020	Maturity....	7,287	2,008,288	275.59.....	46,565	.....	.....	.....46,565	.....	.....541	.....	.....	.....(46,565)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/29/2019	08/21/2020	08/21/2020	Maturity....	3,078	847,212	275.26.....	19,514	.....	.....	.....19,514	.....	.....115	.....	.....	.....(19,514)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/29/2019	08/24/2020	08/24/2020	Maturity....	10,100	2,779,791	275.22.....	65,450	.....	.....	.....65,450	.....	.....404	.....	.....	.....(65,450)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/29/2019	08/25/2020	08/25/2020	Maturity....	6,415	1,766,436	275.34.....	40,482	.....	.....	.....40,482	.....	.....301	.....	.....	.....(40,482)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/29/2019	08/26/2020	08/26/2020	Maturity....	1,029	283,370	275.44.....	5,442	.....	.....	.....5,442	.....	.....162	.....	.....	.....(5,442)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/29/2019	08/28/2020	08/28/2020	Maturity....	6,888	1,907,907	276.98.....	40,159	.....	.....	.....40,159	.....	.....1,659	.....	.....	.....(40,159)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.70

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/29/2019	08/21/2020	08/21/2020	Maturity....	.....	292.62.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/29/2019	08/21/2020	08/21/2020	Maturity....	.....	291.76.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/29/2019	08/21/2020	08/21/2020	Maturity....	.....	290.41.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/29/2019	08/24/2020	08/24/2020	Maturity....	.....	290.99.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/29/2019	08/25/2020	08/25/2020	Maturity....	.....	290.45.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/29/2019	08/26/2020	08/26/2020	Maturity....	.....	286.09.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/29/2019	08/28/2020	08/28/2020	Maturity....	.....	292.68.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/29/2019	08/28/2020	08/28/2020	Maturity....	17,141	6,553,317	382.31.....	155,644	.....	.....	.....155,644	...	(3,406)	.....	.....	.....(155,644)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/29/2019	08/21/2020	08/21/2020	Maturity....	26,963	10,291,473	381.69.....	251,564	.....	.....	.....251,564	...	(7,671)	.....	.....	.....(251,564)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/29/2019	08/21/2020	08/21/2020	Maturity....	45,969	17,457,753	379.77.....	470,266	.....	.....	.....470,266	...	(26,446)	.....	.....	.....(470,266)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/29/2019	08/24/2020	08/24/2020	Maturity....	10,258	3,892,322	379.43.....	106,995	.....	.....	.....106,995	...	(6,567)	.....	.....	.....(106,995)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/29/2019	08/25/2020	08/25/2020	Maturity....	697	264,318	379.26.....	6,502	.....	.....	.....6,502	...	(442)	.....	.....	.....(6,502)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/29/2019	08/26/2020	08/26/2020	Maturity....	18,427	7,006,078	380.2.....	185,379	.....	.....	.....185,379	...	(9,548)	.....	.....	.....(185,379)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/29/2019	08/27/2020	08/27/2020	Maturity....	29,825	11,361,792	380.95.....	290,196	.....	.....	.....290,196	...	(11,753)	.....	.....	.....(290,196)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/29/2019	08/14/2020	08/14/2020	Maturity....	648	246,539	380.25.....	6,471	.....	.....	.....6,471	...	(324)	.....	.....	.....(6,471)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/29/2019	08/19/2020	08/19/2020	Maturity....	14,686	5,590,848	380.69.....	143,483	.....	.....	.....143,483	...	(6,466)	.....	.....	.....(143,483)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/29/2019	08/20/2020	08/20/2020	Maturity....	20,492	7,801,232	380.7.....	200,410	.....	.....	.....200,410	...	(8,941)	.....	.....	.....(200,410)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/29/2019	08/28/2020	08/28/2020	Maturity....	.....	419.2.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/29/2019	08/21/2020	08/21/2020	Maturity....	.....	419.41.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/29/2019	08/21/2020	08/21/2020	Maturity....	.....	416.27.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/29/2019	08/24/2020	08/24/2020	Maturity....	.....	416.38.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/29/2019	08/25/2020	08/25/2020	Maturity....	.....	402.95.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.71

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/29/2019	08/26/2020	08/26/2020	Maturity....	.....	417.02.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/29/2019	08/27/2020	08/27/2020	Maturity....	.....	418.31.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/29/2019	08/14/2020	08/14/2020	Maturity....	.....	418.22.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/29/2019	08/19/2020	08/19/2020	Maturity....	.....	417.7.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	08/29/2019	08/20/2020	08/20/2020	Maturity....	.....	417.86.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65	09/05/2019	08/14/2020	08/14/2020	Exercise....	1,291	741,566	574.27.....	26,963	10,808	.....	.....26,963	.....	.....(10,589)	.....	.....	.....(16,154)	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65	09/05/2019	08/21/2020	08/21/2020	Exercise....	1,728	993,709	575.05.....	33,317	16,261	.....	.....33,317	.....	.....(12,672)	.....	.....	.....(17,056)	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65	09/05/2019	08/14/2020	08/14/2020	Maturity....	.....	615.11.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65	09/05/2019	08/21/2020	08/21/2020	Maturity....	.....	612.27.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65	09/05/2019	09/04/2020	09/04/2020	Exercise....	907	521,502	574.93.....	18,305	8,227	.....	.....18,305	.....	.....(7,345)	.....	.....	.....(10,078)	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65	09/05/2019	09/04/2020	09/04/2020	Maturity....	.....	615.38.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	09/13/2019	08/28/2020	08/28/2020	Maturity....	11,918	...3,303,675	277.21.....	51,842	.....	.....	.....51,842	.....	.....(12,862)	.....	.....	.....(51,842)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	09/13/2019	08/31/2020	08/31/2020	Maturity....	8,012	...2,221,592	277.28.....	34,772	.....	.....	.....34,772	.....	.....(8,606)	.....	.....	.....(34,772)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	09/13/2019	08/28/2020	08/28/2020	Maturity....	.....	292.54.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	09/13/2019	08/31/2020	08/31/2020	Maturity....	.....	292.66.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	09/13/2019	08/26/2020	08/26/2020	Maturity....	493	187,624	380.26.....	3,513	.....	.....	.....3,513	.....	.....(1,642)	.....	.....	.....(3,513)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	09/13/2019	08/28/2020	08/28/2020	Maturity....	43,984	..16,842,694	382.93.....	270,940	.....	.....	.....270,940	.....	.....(121,123)	.....	.....	.....(270,940)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	09/13/2019	08/31/2020	08/31/2020	Maturity....	13,116	...5,020,711	382.78.....	81,584	.....	.....	.....81,584	.....	.....(36,583)	.....	.....	.....(81,584)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	09/13/2019	08/26/2020	08/26/2020	Maturity....	.....	414.83.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	09/13/2019	08/28/2020	08/28/2020	Maturity....	.....	420.04.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	09/13/2019	08/31/2020	08/31/2020	Maturity....	.....	419.02.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	09/13/2019	09/02/2020	09/02/2020	Maturity....	7,607	...2,109,375	277.31.....	32,176	.....	.....	.....32,176	.....	.....(7,645)	.....	.....	.....(32,176)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.72

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	09/13/2019	09/04/2020	09/04/2020	Maturity....	7,596	2,108,090	277.53.....	33,346	.....	.....	.....33,346	...	(8,168)	.....	.....	.....(33,346)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	09/13/2019	09/04/2020	09/04/2020	Maturity....	7,315	2,029,573	277.46.....	32,039	.....	.....	.....32,039	...	(7,811)	.....	.....	.....(32,039)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	09/13/2019	09/08/2020	09/08/2020	Maturity....	7,197	1,998,078	277.64.....	31,090	.....	.....	.....31,090	...	(7,551)	.....	.....	.....(31,090)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	09/13/2019	09/11/2020	09/11/2020	Maturity....	6,627	1,832,782	276.58.....	30,880	.....	.....	.....30,880	...	(7,742)	.....	.....	.....(30,880)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	09/13/2019	09/02/2020	09/02/2020	Maturity....	.....	.....	291.59.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	09/13/2019	09/04/2020	09/04/2020	Maturity....	.....	.....	294.07.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	09/13/2019	09/04/2020	09/04/2020	Maturity....	.....	.....	293.6.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	09/13/2019	09/08/2020	09/08/2020	Maturity....	.....	.....	293.7.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	09/13/2019	09/11/2020	09/11/2020	Maturity....	.....	.....	292.37.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	09/13/2019	09/09/2020	09/09/2020	Maturity....	19,110	7,283,593	381.14.....	129,566	.....	.....	.....129,566	...	(57,302)	.....	.....	.....(129,566)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	09/13/2019	09/10/2020	09/10/2020	Maturity....	25,418	9,659,041	380.01.....	187,330	.....	.....	.....187,330	...	(84,959)	.....	.....	.....(187,330)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	09/13/2019	09/11/2020	09/11/2020	Maturity....	16,925	6,441,364	380.59.....	121,519	.....	.....	.....121,519	...	(54,552)	.....	.....	.....(121,519)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	09/13/2019	09/11/2020	09/11/2020	Maturity....	16,103	6,121,079	380.11.....	116,911	.....	.....	.....116,911	...	(51,891)	.....	.....	.....(116,911)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	09/13/2019	09/02/2020	09/02/2020	Maturity....	478	183,064	382.94.....	2,730	.....	.....	.....2,730	...	(1,102)	.....	.....	.....(2,730)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	09/13/2019	09/03/2020	09/03/2020	Maturity....	14,703	5,646,547	384.03.....	84,250	.....	.....	.....84,250	...	(36,169)	.....	.....	.....(84,250)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	09/13/2019	09/04/2020	09/04/2020	Maturity....	14,243	5,473,196	384.28.....	81,184	.....	.....	.....81,184	...	(34,848)	.....	.....	.....(81,184)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	09/13/2019	09/04/2020	09/04/2020	Maturity....	25,533	9,770,903	382.68.....	159,070	.....	.....	.....159,070	...	(69,437)	.....	.....	.....(159,070)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	09/13/2019	09/04/2020	09/04/2020	Maturity....	8,330	3,191,392	383.1.....	51,316	.....	.....	.....51,316	...	(22,530)	.....	.....	.....(51,316)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	09/13/2019	09/08/2020	09/08/2020	Maturity....	822	314,911	383.28.....	4,626	.....	.....	.....4,626	...	(1,840)	.....	.....	.....(4,626)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	09/13/2019	09/09/2020	09/09/2020	Maturity....	.....	.....	411.83.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	09/13/2019	09/10/2020	09/10/2020	Maturity....	.....	.....	414.62.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE4	09/13/2019	09/11/2020	09/11/2020	Maturity....			416.12.....	(0)			(0)	...	(0)			0			03.....

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

E19.73

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	09/13/2019	09/11/2020	09/11/2020	Maturity....	.....	411.93.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	09/13/2019	09/02/2020	09/02/2020	Maturity....	.....	405.96.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	09/13/2019	09/03/2020	09/03/2020	Maturity....	.....	416.36.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	09/13/2019	09/04/2020	09/04/2020	Maturity....	.....	419.03.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	09/13/2019	09/04/2020	09/04/2020	Maturity....	.....	414.95.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	09/13/2019	09/04/2020	09/04/2020	Maturity....	.....	419.57.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	09/13/2019	09/08/2020	09/08/2020	Maturity....	.....	406.22.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C386E	09/17/2019	09/15/2020	09/15/2020	Exercise...	52,605,252	.52,605,252	3007.39.....	2,117,887	5,230,888	.....	2,117,887	...	...(1,945,782)	.....	.....	...3,113,000	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65	09/17/2019	09/15/2020	09/15/2020	Exercise...	53,805,311	.53,805,311	3007.39.....	2,368,510	6,152,750	.....	2,368,510	...	...(2,052,606)	.....	.....	...3,784,240	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	09/25/2019	09/16/2020	09/16/2020	Maturity....	6,664	1,829,718	274.57.....	43,449	.....	.....	43,449	...	45	.....	.....	.....(43,449)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	09/25/2019	09/18/2020	09/18/2020	Maturity....	9,721	2,692,998	277.04.....	57,352	.....	.....	57,352	...	2,114	.....	.....	.....(57,352)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	09/25/2019	09/24/2020	09/24/2020	Maturity....	5,817	1,614,963	277.61.....	31,298	.....	.....	31,298	...	1,661	.....	.....	.....(31,298)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	09/25/2019	09/16/2020	09/16/2020	Maturity....	.....	.....	289.07.....	(0)	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	09/25/2019	09/18/2020	09/18/2020	Maturity....	.....	.....	293.15.....	(0)	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	09/25/2019	09/24/2020	09/24/2020	Maturity....	.....	.....	291.5.....	(0)	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	09/25/2019	09/16/2020	09/16/2020	Maturity....	17,698	6,700,557	378.6.....	165,302	.....	.....	165,302	...	(36,729)	.....	.....	.....(165,302)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	09/25/2019	09/17/2020	09/17/2020	Maturity....	26,451	..10,020,406	378.83.....	249,168	.....	.....	249,168	...	(55,383)	.....	.....	.....(249,168)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	09/25/2019	09/18/2020	09/18/2020	Maturity....	56,500	..21,452,523	379.69.....	506,241	.....	.....	506,241	...	(108,560)	.....	.....	.....(506,241)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	09/25/2019	09/21/2020	09/21/2020	Maturity....	9,066	3,441,479	379.62.....	82,678	.....	.....	82,678	...	(17,977)	.....	.....	.....(82,678)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	09/25/2019	09/22/2020	09/22/2020	Maturity....	1,773	673,293	379.78.....	14,254	.....	.....	14,254	...	(2,661)	.....	.....	.....(14,254)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	09/25/2019	09/23/2020	09/23/2020	Maturity....	17,535	6,699,708	382.07.....	139,055	.....	.....	139,055	...	(26,966)	.....	.....	.....(139,055)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	09/25/2019	09/11/2020	09/11/2020	Maturity....	29,482	..11,115,145	377.02.....	301,597	.....	.....	301,597	...	(71,119)	.....	.....	.....(301,597)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.74

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	09/25/2019	09/14/2020	09/14/2020	Maturity....	12,467	4,697,535	376.79.....	128,787	.....	.....	.....128,787	...	(30,419)	.....	.....	.....(128,787)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	09/25/2019	09/15/2020	09/15/2020	Maturity....	1,191	448,884	377.02.....	10,585	.....	.....	.....10,585	...	(2,112)	.....	.....	.....(10,585)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	09/25/2019	09/24/2020	09/24/2020	Maturity....	20,598	7,877,743	382.45.....	161,901	.....	.....	.....161,901	...	(30,915)	.....	.....	.....(161,901)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	09/25/2019	09/16/2020	09/16/2020	Maturity....	.....	.....	410.22.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	09/25/2019	09/17/2020	09/17/2020	Maturity....	.....	.....	413.62.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	09/25/2019	09/18/2020	09/18/2020	Maturity....	.....	.....	412.96.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	09/25/2019	09/21/2020	09/21/2020	Maturity....	.....	.....	415.57.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	09/25/2019	09/22/2020	09/22/2020	Maturity....	.....	.....	402.33.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	09/25/2019	09/23/2020	09/23/2020	Maturity....	.....	.....	414.79.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	09/25/2019	09/11/2020	09/11/2020	Maturity....	.....	.....	411.49.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	09/25/2019	09/14/2020	09/14/2020	Maturity....	.....	.....	410.78.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	09/25/2019	09/15/2020	09/15/2020	Maturity....	.....	.....	398.56.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	09/25/2019	09/24/2020	09/24/2020	Maturity....	.....	.....	417.29.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	10/03/2019	10/02/2020	10/02/2020	Maturity....	21,404	8,121,475	379.43.....	194,566	.....	.....	.....194,566	...	(40,347)	.....	.....	.....(194,566)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	10/03/2019	10/01/2020	10/01/2020	Maturity....	22,652	8,637,925	381.33.....	190,504	.....	.....	.....190,504	...	(38,207)	.....	.....	.....(190,504)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	10/03/2019	10/02/2020	10/02/2020	Maturity....	.....	.....	410.93.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	10/03/2019	10/01/2020	10/01/2020	Maturity....	.....	.....	416.74.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	10/03/2019	09/25/2020	09/25/2020	Maturity....	22,157	8,448,575	381.31.....	180,134	.....	.....	.....180,134	...	(35,561)	.....	.....	.....(180,134)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	10/03/2019	09/25/2020	09/25/2020	Maturity....	26,898	10,260,837	381.47.....	220,565	.....	.....	.....220,565	...	(44,300)	.....	.....	.....(220,565)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	10/03/2019	09/28/2020	09/28/2020	Maturity....	10,268	3,916,261	381.39.....	84,817	.....	.....	.....84,817	...	(17,054)	.....	.....	.....(84,817)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	10/03/2019	09/29/2020	09/29/2020	Maturity....	5,684	2,169,424	381.66.....	42,177	.....	.....	.....42,177	...	(7,255)	.....	.....	.....(42,177)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	10/03/2019	09/30/2020	09/30/2020	Maturity....	22,181	8,457,458	381.29.....	184,991	.....	.....	.....184,991	...	(37,054)	.....	.....	.....(184,991)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.75

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/03/2019	09/18/2020	09/18/2020	Maturity....	2,500	949,876	379.92.....	22,177	.....	.....	.....22,177	...	(4,824)	.....	.....	.....(22,177)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/03/2019	09/23/2020	09/23/2020	Maturity....	686	262,094	382.15.....	5,439	.....	.....	.....5,439	...	(1,082)	.....	.....	.....(5,439)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/03/2019	09/25/2020	09/25/2020	Maturity....	30,174	..11,492,185	380.87.....	256,777	.....	.....	.....256,777	...	(53,016)	.....	.....	.....(256,777)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/03/2019	09/25/2020	09/25/2020	Maturity....	.....	.....	411.46.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/03/2019	09/25/2020	09/25/2020	Maturity....	.....	.....	414.53.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/03/2019	09/28/2020	09/28/2020	Maturity....	.....	.....	414.55.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/03/2019	09/29/2020	09/29/2020	Maturity....	.....	.....	404.46.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/03/2019	09/30/2020	09/30/2020	Maturity....	.....	.....	414.75.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/03/2019	09/18/2020	09/18/2020	Maturity....	.....	.....	414.14.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/03/2019	09/23/2020	09/23/2020	Maturity....	.....	.....	416.54.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/03/2019	09/25/2020	09/25/2020	Maturity....	.....	.....	415.08.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/09/2019	10/02/2020	10/02/2020	Maturity....	21,734	...8,307,699	382.25.....	173,869	.....	.....	.....173,869	...	(28,788)	.....	.....	.....(173,869)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/09/2019	10/05/2020	10/05/2020	Maturity....	5,664	...2,165,304	382.26.....	46,109	.....	.....	.....46,109	...	(7,763)	.....	.....	.....(46,109)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/09/2019	10/06/2020	10/06/2020	Maturity....	684	261,481	382.26.....	5,000	.....	.....	.....5,000	...	(688)	.....	.....	.....(5,000)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/09/2019	10/07/2020	10/07/2020	Maturity....	14,796	...5,651,295	381.94.....	119,406	.....	.....	.....119,406	...	(19,436)	.....	.....	.....(119,406)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/09/2019	10/08/2020	10/08/2020	Maturity....	20,067	...7,652,599	381.36.....	171,369	.....	.....	.....171,369	...	(29,280)	.....	.....	.....(171,369)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/09/2019	10/02/2020	10/02/2020	Maturity....	1,677	636,617	379.68.....	14,973	.....	.....	.....14,973	...	(2,666)	.....	.....	.....(14,973)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/09/2019	10/02/2020	10/02/2020	Maturity....	26,111	...9,948,091	380.99.....	221,684	.....	.....	.....221,684	...	(38,338)	.....	.....	.....(221,684)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/09/2019	10/02/2020	10/02/2020	Maturity....	.....	.....	413.33.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/09/2019	10/05/2020	10/05/2020	Maturity....	.....	.....	416.15.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/09/2019	10/06/2020	10/06/2020	Maturity....	.....	.....	404.31.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/09/2019	10/07/2020	10/07/2020	Maturity....	.....	.....	411.23.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.76

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/09/2019	10/08/2020	10/08/2020	Maturity....	.....	414.45.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/09/2019	10/02/2020	10/02/2020	Maturity....	.....	408.16.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/09/2019	10/02/2020	10/02/2020	Maturity....	.....	411.19.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/09/2019	09/30/2020	09/30/2020	Maturity....	1,405	535,711	381.33.....	11,941	.....	.....	.....11,941	.....	.....(2,113)	.....	.....	.....(11,941)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/09/2019	09/30/2020	09/30/2020	Maturity....	.....	415.08.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65\$	10/09/2019	10/08/2020	10/08/2020	Exercise...	1,139	663,170	582.07.....	15,187	6,847	.....	.....15,187	.....	.....(10,454)	.....	.....	.....(8,340)	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65\$	10/09/2019	10/08/2020	10/08/2020	Maturity....	.....	615.06.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65\$	10/09/2019	09/18/2020	09/18/2020	Maturity....	1,365	796,805	583.86.....	18,192	546	.....	.....18,192	.....	.....(13,388)	.....	.....	.....(17,646)	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65\$	10/09/2019	09/25/2020	09/25/2020	Maturity....	1,730	1,009,802	583.67.....	22,872	.....	.....	.....22,872	.....	.....(16,437)	.....	.....	.....(22,872)	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65\$	10/09/2019	09/18/2020	09/18/2020	Maturity....	.....	618.01.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65\$	10/09/2019	09/25/2020	09/25/2020	Maturity....	.....	617.09.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB2	10/16/2019	10/15/2020	10/15/2020	Exercise...	50,789,806	..50,789,806	2995.68.....	2,248,465	6,132,869	.....	.....2,248,465	.....	.....(2,060,685)	.....	.....	.....3,884,404	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT0	10/16/2019	10/15/2020	10/15/2020	Exercise...	57,646,101	..57,646,101	2995.68.....	2,328,902	7,152,189	.....	.....2,328,902	.....	.....(2,353,174)	.....	.....	.....4,823,286	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/21/2019	10/09/2020	10/09/2020	Maturity....	6,837	1,872,578	273.87.....	37,401	.....	.....	.....37,401	.....	.....(8,880)	.....	.....	.....(37,401)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/21/2019	10/20/2020	10/20/2020	Maturity....	6,814	1,865,684	273.8.....	36,251	.....	.....	.....36,251	.....	.....(7,707)	.....	.....	.....(36,251)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/21/2019	10/09/2020	10/09/2020	Maturity....	.....	288.15.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/21/2019	10/20/2020	10/20/2020	Maturity....	.....	286.86.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/21/2019	10/20/2020	10/20/2020	Maturity....	2,062	783,102	379.8.....	15,485	.....	.....	.....15,485	.....	.....(4,132)	.....	.....	.....(15,485)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/21/2019	10/13/2020	10/13/2020	Maturity....	3,181	1,208,569	379.88.....	23,829	.....	.....	.....23,829	.....	.....(6,571)	.....	.....	.....(23,829)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/21/2019	10/14/2020	10/14/2020	Maturity....	15,837	6,025,471	380.46.....	124,640	.....	.....	.....124,640	.....	.....(38,871)	.....	.....	.....(124,640)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/21/2019	10/15/2020	10/15/2020	Maturity....	23,107	8,785,903	380.22.....	188,094	.....	.....	.....188,094	.....	.....(59,933)	.....	.....	.....(188,094)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/21/2019	10/16/2020	10/16/2020	Maturity....	57,747	..21,959,421	380.27.....	462,553	.....	.....	.....462,553	.....	.....(143,883)	.....	.....	.....(462,553)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.77

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/21/2019	10/16/2020	10/16/2020	Maturity....	19,633	7,456,707	379.81.....	162,559	.....	.....	.....162,559	...	(51,365)	.....	.....	.....(162,559)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/21/2019	10/19/2020	10/19/2020	Maturity....	12,647	4,802,522	379.74.....	106,866	.....	.....	.....106,866	...	(34,528)	.....	.....	.....(106,866)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/21/2019	10/07/2020	10/07/2020	Maturity....	390	148,803	381.38.....	2,813	.....	.....	.....2,813	...	(843)	.....	.....	.....(2,813)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/21/2019	10/09/2020	10/09/2020	Maturity....	67,439	..25,652,931	380.39.....	533,439	.....	.....	.....533,439	...	(169,263)	.....	.....	.....(533,439)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/21/2019	10/12/2020	10/12/2020	Maturity....	11,274	4,279,776	379.61.....	94,252	.....	.....	.....94,252	...	(30,714)	.....	.....	.....(94,252)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/21/2019	10/20/2020	10/20/2020	Maturity....	.....	.....	402.07.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/21/2019	10/13/2020	10/13/2020	Maturity....	.....	.....	402.59.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/21/2019	10/14/2020	10/14/2020	Maturity....	.....	.....	410.73.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/21/2019	10/15/2020	10/15/2020	Maturity....	.....	.....	413.7.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/21/2019	10/16/2020	10/16/2020	Maturity....	.....	.....	411.19.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/21/2019	10/16/2020	10/16/2020	Maturity....	.....	.....	412.2.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/21/2019	10/19/2020	10/19/2020	Maturity....	.....	.....	415.24.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/21/2019	10/07/2020	10/07/2020	Maturity....	.....	.....	407.75.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/21/2019	10/09/2020	10/09/2020	Maturity....	.....	.....	411.56.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/21/2019	10/12/2020	10/12/2020	Maturity....	.....	.....	413.13.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/21/2019	09/29/2020	09/29/2020	Maturity....	7,045	1,955,499	277.59.....	30,362	.....	.....	.....30,362	...	(7,461)	.....	.....	.....(30,362)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/21/2019	09/29/2020	09/29/2020	Maturity....	.....	.....	293.02.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/29/2019	10/23/2020	10/23/2020	Maturity....	54,860	..20,921,928	381.37.....	458,080	.....	.....	.....458,080	...	(90,374)	.....	.....	.....(458,080)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/29/2019	10/23/2020	10/23/2020	Maturity....	20,430	7,795,384	381.57.....	167,933	.....	.....	.....167,933	...	(32,945)	.....	.....	.....(167,933)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/29/2019	10/26/2020	10/26/2020	Maturity....	12,920	4,930,203	381.6.....	109,172	.....	.....	.....109,172	...	(22,269)	.....	.....	.....(109,172)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/29/2019	10/27/2020	10/27/2020	Maturity....	5,183	1,978,602	381.78.....	38,921	.....	.....	.....38,921	...	(6,292)	.....	.....	.....(38,921)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	10/29/2019	10/28/2020	10/28/2020	Maturity....	20,983	7,998,464	381.19.....	176,256	.....	.....	.....176,256	...	(34,051)	.....	.....	.....(176,256)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.78

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	10/29/2019	10/09/2020	10/09/2020	Maturity....	428	162,694	380.49.....	3,626	.....	.....	.....	.....3,626	...	(747)	.....	.....	.....(3,626)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	10/29/2019	10/21/2020	10/21/2020	Maturity....	35,947	..13,649,704	379.72.....	323,880	.....	.....	.....	.....323,880	...	(66,937)	.....	.....	.....(323,880)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	10/29/2019	10/22/2020	10/22/2020	Maturity....	29,948	..11,383,697	380.12.....	270,128	.....	.....	.....	.....270,128	...	(56,438)	.....	.....	.....(270,128)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	10/29/2019	10/23/2020	10/23/2020	Maturity....	.....	.....	413.21.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	10/29/2019	10/23/2020	10/23/2020	Maturity....	.....	.....	412.73.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	10/29/2019	10/26/2020	10/26/2020	Maturity....	.....	.....	418.13.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	10/29/2019	10/27/2020	10/27/2020	Maturity....	.....	.....	404.61.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	10/29/2019	10/28/2020	10/28/2020	Maturity....	.....	.....	411.82.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	10/29/2019	10/09/2020	10/09/2020	Maturity....	.....	.....	410.18.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	10/29/2019	10/21/2020	10/21/2020	Maturity....	.....	.....	410.98.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	10/29/2019	10/22/2020	10/22/2020	Maturity....	.....	.....	414.63.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	11/07/2019	11/06/2020	11/06/2020	Maturity....	19,789	...7,571,534	382.61.....	147,231	.....	.....	.....	.....147,231	...	(40,036)	.....	.....	.....(147,231)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	11/07/2019	11/02/2020	11/02/2020	Maturity....	10,130	...3,880,048	383.01.....	73,648	.....	.....	.....	.....73,648	...	(20,618)	.....	.....	.....(73,648)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	11/07/2019	11/03/2020	11/03/2020	Maturity....	4,798	...1,838,434	383.13.....	32,821	.....	.....	.....	.....32,821	...	(8,157)	.....	.....	.....(32,821)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	11/07/2019	11/04/2020	11/04/2020	Maturity....	19,100	...7,319,579	383.22.....	135,802	.....	.....	.....	.....135,802	...	(36,502)	.....	.....	.....(135,802)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	11/07/2019	11/05/2020	11/05/2020	Maturity....	21,169	...8,081,973	381.78.....	164,485	.....	.....	.....	.....164,485	...	(45,499)	.....	.....	.....(164,485)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	11/07/2019	11/06/2020	11/06/2020	Maturity....	.....	.....	415.28.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	11/07/2019	11/02/2020	11/02/2020	Maturity....	.....	.....	417.07.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	11/07/2019	11/03/2020	11/03/2020	Maturity....	.....	.....	408.83.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	11/07/2019	11/04/2020	11/04/2020	Maturity....	.....	.....	414.35.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	11/07/2019	11/05/2020	11/05/2020	Maturity....	.....	.....	414.6.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	11/07/2019	10/30/2020	10/30/2020	Maturity....	33,550	..12,806,832	381.72.....	260,351	.....	.....	.....	.....260,351	...	(72,947)	.....	.....	.....(260,351)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.79

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	11/07/2019	10/30/2020	10/30/2020	Maturity....	56,407	..21,609,027	383.09.....	402,183	.....	.....	.....	.....402,183	...	(109,646)	.....	.....	.....(402,183)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	11/07/2019	10/28/2020	10/28/2020	Maturity....	758	288,912	381.14.....	5,966	.....	.....	.....	.....5,966	...	(1,666)	.....	.....	.....(5,966)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	11/07/2019	10/29/2020	10/29/2020	Maturity....	26,427	..10,071,969	381.12.....	210,626	.....	.....	.....	.....210,626	...	(59,482)	.....	.....	.....(210,626)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	11/07/2019	10/30/2020	10/30/2020	Maturity....	.....	.....	414.8.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	11/07/2019	10/30/2020	10/30/2020	Maturity....	.....	.....	414.46.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	11/07/2019	10/28/2020	10/28/2020	Maturity....	.....	.....	411.97.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	11/07/2019	10/29/2020	10/29/2020	Maturity....	.....	.....	413.6.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	11/07/2019	09/24/2020	09/24/2020	Maturity....	439	167,249	381.36.....	3,245	.....	.....	.....	.....3,245	...	(995)	.....	.....	.....(3,245)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	11/07/2019	09/24/2020	09/24/2020	Maturity....	.....	.....	411.13.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB65	11/07/2019	11/06/2020	11/06/2020	Maturity....	509	306,316	602.32.....	6,825	.....	.....	.....	.....6,825	...	(2,280)	.....	.....	.....(6,825)	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB65	11/07/2019	11/06/2020	11/06/2020	Maturity....	.....	.....	633.86.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB65	11/07/2019	10/23/2020	10/23/2020	Maturity....	1,327	784,473	591.06.....	24,116	.....	.....	.....	.....24,116	...	(7,920)	.....	.....	.....(24,116)	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB65	11/07/2019	10/30/2020	10/30/2020	Maturity....	2,336	1,399,683	599.2.....	34,408	.....	.....	.....	.....34,408	...	(10,043)	.....	.....	.....(34,408)	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB65	11/07/2019	10/23/2020	10/23/2020	Maturity....	.....	.....	626.56.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB65	11/07/2019	10/30/2020	10/30/2020	Maturity....	.....	.....	631.81.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	11/14/2019	11/06/2020	11/06/2020	Maturity....	3,967	1,097,642	276.68.....	19,836	.....	.....	.....	.....19,836	...	(1,923)	.....	.....	.....(19,836)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	11/14/2019	11/09/2020	11/09/2020	Maturity....	6,171	1,703,752	276.07.....	31,845	.....	.....	.....	.....31,845	...	(3,150)	.....	.....	.....(31,845)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	11/14/2019	11/12/2020	11/12/2020	Maturity....	1,428	394,151	275.97.....	7,455	.....	.....	.....	.....7,455	...	(711)	.....	.....	.....(7,455)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	11/14/2019	11/06/2020	11/06/2020	Maturity....	.....	.....	290.32.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	11/14/2019	11/09/2020	11/09/2020	Maturity....	.....	.....	289.49.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	11/14/2019	11/12/2020	11/12/2020	Maturity....	.....	.....	289.42.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE5	11/14/2019	11/09/2020	11/09/2020	Maturity....	7,663	2,915,215	380.41.....	70,273	.....	.....	.....	.....70,273	...	(9,701)	.....	.....	.....(70,273)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.80

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	11/14/2019	11/10/2020	11/10/2020	Maturity....	3,831	1,457,744	380.48.....	33,448	.....	.....	.....33,448	...	(4,073)	.....	.....	.....(33,448)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	11/14/2019	11/11/2020	11/11/2020	Maturity....	16,864	6,406,673	379.91.....	160,373	.....	.....	.....160,373	...	(22,734)	.....	.....	.....(160,373)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	11/14/2019	11/12/2020	11/12/2020	Maturity....	29,260	11,139,130	380.69.....	270,951	.....	.....	.....270,951	...	(38,194)	.....	.....	.....(270,951)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	11/14/2019	11/13/2020	11/13/2020	Maturity....	26,313	10,041,514	381.62.....	231,027	.....	.....	.....231,027	...	(30,724)	.....	.....	.....(231,027)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	11/14/2019	11/05/2020	11/05/2020	Maturity....	766	292,543	381.88.....	6,619	.....	.....	.....6,619	...	(918)	.....	.....	.....(6,619)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	11/14/2019	11/06/2020	11/06/2020	Maturity....	30,744	11,700,882	380.59.....	284,383	.....	.....	.....284,383	...	(41,281)	.....	.....	.....(284,383)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	11/14/2019	11/06/2020	11/06/2020	Maturity....	26,775	10,182,421	380.29.....	250,618	.....	.....	.....250,618	...	(35,995)	.....	.....	.....(250,618)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	11/14/2019	11/09/2020	11/09/2020	Maturity....	.....	.....	410.37.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	11/14/2019	11/10/2020	11/10/2020	Maturity....	.....	.....	405.85.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	11/14/2019	11/11/2020	11/11/2020	Maturity....	.....	.....	411.19.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	11/14/2019	11/12/2020	11/12/2020	Maturity....	.....	.....	413.51.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	11/14/2019	11/13/2020	11/13/2020	Maturity....	.....	.....	413.11.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	11/14/2019	11/05/2020	11/05/2020	Maturity....	.....	.....	414.34.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	11/14/2019	11/06/2020	11/06/2020	Maturity....	.....	.....	413.44.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	11/14/2019	11/06/2020	11/06/2020	Maturity....	.....	.....	412.45.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	11/14/2019	10/23/2020	10/23/2020	Maturity....	4,055	1,116,413	275.3.....	22,223	.....	.....	.....22,223	...	(2,604)	.....	.....	.....(22,223)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	11/14/2019	10/30/2020	10/30/2020	Maturity....	4,736	1,308,763	276.34.....	24,059	.....	.....	.....24,059	...	(2,469)	.....	.....	.....(24,059)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	11/14/2019	10/23/2020	10/23/2020	Maturity....	.....	.....	289.39.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	11/14/2019	10/30/2020	10/30/2020	Maturity....	.....	.....	289.95.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT0	11/18/2019	11/13/2020	11/13/2020	Exercise...	53,963,071	..53,963,071	3120.46.....	2,467,731	.....	.....6,200,851	2,467,731	...	(838,480)	.....	.....	.....3,733,119	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT0	11/18/2019	11/13/2020	11/13/2020	Exercise...	60,237,025	..60,237,025	3120.46.....	2,409,481	.....	.....6,018,920	2,409,481	...	(1,013,446)	.....	.....	.....3,609,439	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE5	11/22/2019	11/19/2020	11/19/2020	Maturity....	17,672	6,774,569	383.36.....	148,088	.....	.....	.....148,088	...	(13,947)	.....	.....	.....(148,088)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.81

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	11/22/2019	11/20/2020	11/20/2020	Maturity....	27,382	..10,500,574	383.49.....	225,077	.....	.....	.....	.....225,077	...	(20,011)	.....	.....	.....(225,077)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	11/22/2019	11/20/2020	11/20/2020	Maturity....	36,958	..14,132,008	382.38.....	321,904	.....	.....	.....	.....321,904	...	(30,635)	.....	.....	.....(321,904)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	11/22/2019	11/12/2020	11/12/2020	Maturity....	661	251,490	380.36.....	6,235	.....	.....	.....	.....6,235	...	(659)	.....	.....	.....(6,235)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	11/22/2019	11/13/2020	11/13/2020	Maturity....	22,841	...8,736,584	382.49.....	196,436	.....	.....	.....	.....196,436	...	(19,232)	.....	.....	.....(196,436)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	11/22/2019	11/13/2020	11/13/2020	Maturity....	33,621	..12,870,631	382.81.....	282,420	.....	.....	.....	.....282,420	...	(26,928)	.....	.....	.....(282,420)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	11/22/2019	11/16/2020	11/16/2020	Maturity....	20,193	...7,729,312	382.78.....	174,666	.....	.....	.....	.....174,666	...	(17,906)	.....	.....	.....(174,666)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	11/22/2019	11/17/2020	11/17/2020	Maturity....	6,237	...2,387,856	382.86.....	50,644	.....	.....	.....	.....50,644	...	(4,257)	.....	.....	.....(50,644)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	11/22/2019	11/18/2020	11/18/2020	Maturity....	23,268	...8,915,711	383.17.....	194,290	.....	.....	.....	.....194,290	...	(18,127)	.....	.....	.....(194,290)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	11/22/2019	11/06/2020	11/06/2020	Maturity....	848	322,879	380.92.....	7,900	.....	.....	.....	.....7,900	...	(894)	.....	.....	.....(7,900)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	11/22/2019	11/19/2020	11/19/2020	Maturity....	.....	.....	416.33.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	11/22/2019	11/20/2020	11/20/2020	Maturity....	.....	.....	414.24.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	11/22/2019	11/20/2020	11/20/2020	Maturity....	.....	.....	413.36.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	11/22/2019	11/12/2020	11/12/2020	Maturity....	.....	.....	409.89.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	11/22/2019	11/13/2020	11/13/2020	Maturity....	.....	.....	413.46.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	11/22/2019	11/13/2020	11/13/2020	Maturity....	.....	.....	412.89.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	11/22/2019	11/16/2020	11/16/2020	Maturity....	.....	.....	417.03.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	11/22/2019	11/17/2020	11/17/2020	Maturity....	.....	.....	409.17.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	11/22/2019	11/18/2020	11/18/2020	Maturity....	.....	.....	414.26.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	11/22/2019	11/06/2020	11/06/2020	Maturity....	.....	.....	413.37.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	11/22/2019	10/23/2020	10/23/2020	Maturity....	964	367,798	381.47.....	8,070	.....	.....	.....	.....8,070	...	(788)	.....	.....	.....(8,070)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	11/22/2019	10/23/2020	10/23/2020	Maturity....	.....	.....	406.38.....	(0)	.....	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	11/22/2019	09/11/2020	09/11/2020	Maturity....	7,864	...2,966,757	377.27.....	85,715	.....	.....	.....	.....85,715	...	(13,961)	.....	.....	.....(85,715)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.82

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	11/22/2019	09/11/2020	09/11/2020	Maturity....	.....	.....	414.92.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/04/2019	12/01/2020	12/01/2020	Maturity....	4,040	1,550,806	383.88.....	31,349	.....	.....	.....31,349	...	(2,789)	.....	.....	.....(31,349)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/04/2019	12/02/2020	12/02/2020	Maturity....	24,457	9,329,715	381.47.....	217,670	.....	.....	.....217,670	...	(22,688)	.....	.....	.....(217,670)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/04/2019	12/03/2020	12/03/2020	Maturity....	26,818	..10,274,413	383.11.....	224,202	.....	.....	.....224,202	...	(23,122)	.....	.....	.....(224,202)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/04/2019	12/01/2020	12/01/2020	Maturity....	.....	.....	410.72.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/04/2019	12/02/2020	12/02/2020	Maturity....	.....	.....	410.13.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/04/2019	12/03/2020	12/03/2020	Maturity....	.....	.....	413.93.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/04/2019	11/27/2020	11/27/2020	Maturity....	19,786	7,591,979	383.71.....	159,869	.....	.....	.....159,869	...	(16,911)	.....	.....	.....(159,869)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/04/2019	11/30/2020	11/30/2020	Maturity....	6,697	2,569,983	383.76.....	53,374	.....	.....	.....53,374	...	(5,349)	.....	.....	.....(53,374)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/04/2019	11/20/2020	11/20/2020	Maturity....	17,555	6,721,336	382.88.....	145,177	.....	.....	.....145,177	...	(15,408)	.....	.....	.....(145,177)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/04/2019	11/23/2020	11/23/2020	Maturity....	7,652	2,930,467	382.96.....	65,502	.....	.....	.....65,502	...	(7,836)	.....	.....	.....(65,502)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/04/2019	11/24/2020	11/24/2020	Maturity....	6,972	2,670,995	383.08.....	55,640	.....	.....	.....55,640	...	(5,138)	.....	.....	.....(55,640)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/04/2019	11/25/2020	11/25/2020	Maturity....	30,829	..11,836,632	383.94.....	245,710	.....	.....	.....245,710	...	(25,412)	.....	.....	.....(245,710)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/04/2019	11/25/2020	11/25/2020	Maturity....	20,887	8,040,652	384.96.....	159,159	.....	.....	.....159,159	...	(16,435)	.....	.....	.....(159,159)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/04/2019	11/27/2020	11/27/2020	Maturity....	63,808	..24,540,511	384.6.....	493,873	.....	.....	.....493,873	...	(50,672)	.....	.....	.....(493,873)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/04/2019	11/18/2020	11/18/2020	Maturity....	364	138,970	382.27.....	3,017	.....	.....	.....3,017	...	(304)	.....	.....	.....(3,017)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/04/2019	11/20/2020	11/20/2020	Maturity....	450	172,434	383.57.....	3,515	.....	.....	.....3,515	...	(335)	.....	.....	.....(3,515)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/04/2019	11/27/2020	11/27/2020	Maturity....	.....	.....	415.15.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/04/2019	11/30/2020	11/30/2020	Maturity....	.....	.....	413.25.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/04/2019	11/20/2020	11/20/2020	Maturity....	.....	.....	412.35.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/04/2019	11/23/2020	11/23/2020	Maturity....	.....	.....	419.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/04/2019	11/24/2020	11/24/2020	Maturity....	.....	.....	409.3.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.83

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/04/2019	11/25/2020	11/25/2020	Maturity....	.....	415.21.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/04/2019	11/25/2020	11/25/2020	Maturity....	.....	418.13.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/04/2019	11/27/2020	11/27/2020	Maturity....	.....	416.67.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/04/2019	11/18/2020	11/18/2020	Maturity....	.....	408.95.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/04/2019	11/20/2020	11/20/2020	Maturity....	.....	410.61.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/04/2019	10/22/2020	10/22/2020	Maturity....	1,329	505,394	380.21.....	12,588	.....	.....	.....12,588	.....	.....(1,810)	.....	.....	.....(12,588)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/04/2019	10/22/2020	10/22/2020	Maturity....	.....	414.43.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/12/2019	12/02/2020	12/02/2020	Maturity....	7,904	2,188,052	276.84.....	49,240	.....	.....	.....49,240	.....	.....360	.....	.....	.....(49,240)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/12/2019	12/07/2020	12/07/2020	Maturity....	8,885	2,459,443	276.81.....	58,374	.....	.....	.....58,374	.....	.....(175)	.....	.....	.....(58,374)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/12/2019	12/09/2020	12/09/2020	Maturity....	3,546	982,174	276.98.....	22,836	.....	.....	.....22,836	.....	.....61	.....	.....	.....(22,836)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/12/2019	12/02/2020	12/02/2020	Maturity....	.....	294.4.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/12/2019	12/07/2020	12/07/2020	Maturity....	.....	297.29.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/12/2019	12/09/2020	12/09/2020	Maturity....	.....	296.65.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/12/2019	12/04/2020	12/04/2020	Maturity....	37,918	14,524,103	383.04.....	324,578	.....	.....	.....324,578	.....	.....(23,741)	.....	.....	.....(324,578)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/12/2019	12/07/2020	12/07/2020	Maturity....	6,545	2,506,570	382.98.....	56,810	.....	.....	.....56,810	.....	.....(4,386)	.....	.....	.....(56,810)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/12/2019	12/08/2020	12/08/2020	Maturity....	3,837	1,469,985	383.11.....	31,732	.....	.....	.....31,732	.....	.....(1,925)	.....	.....	.....(31,732)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/12/2019	12/09/2020	12/09/2020	Maturity....	38,636	14,787,003	382.73.....	335,743	.....	.....	.....335,743	.....	.....(23,864)	.....	.....	.....(335,743)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/12/2019	12/10/2020	12/10/2020	Maturity....	26,401	10,099,109	382.53.....	233,647	.....	.....	.....233,647	.....	.....(17,630)	.....	.....	.....(233,647)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/12/2019	12/11/2020	12/11/2020	Maturity....	24,345	9,329,071	383.21.....	208,146	.....	.....	.....208,146	.....	.....(14,677)	.....	.....	.....(208,146)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/12/2019	12/03/2020	12/03/2020	Maturity....	2,015	772,273	383.26.....	16,644	.....	.....	.....16,644	.....	.....(1,099)	.....	.....	.....(16,644)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/12/2019	12/04/2020	12/04/2020	Maturity....	31,682	12,120,712	382.58.....	277,213	.....	.....	.....277,213	.....	.....(20,950)	.....	.....	.....(277,213)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/12/2019	12/04/2020	12/04/2020	Maturity....	20,039	7,661,391	382.32.....	175,543	.....	.....	.....175,543	.....	.....(12,666)	.....	.....	.....(175,543)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.84

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/12/2019	12/04/2020	12/04/2020	Maturity....	.....	413.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/12/2019	12/07/2020	12/07/2020	Maturity....	.....	414.27.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/12/2019	12/08/2020	12/08/2020	Maturity....	.....	409.42.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/12/2019	12/09/2020	12/09/2020	Maturity....	.....	412.1.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/12/2019	12/10/2020	12/10/2020	Maturity....	.....	412.98.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/12/2019	12/11/2020	12/11/2020	Maturity....	.....	413.33.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/12/2019	12/03/2020	12/03/2020	Maturity....	.....	410.61.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/12/2019	12/04/2020	12/04/2020	Maturity....	.....	412.49.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/12/2019	12/04/2020	12/04/2020	Maturity....	.....	410.81.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/12/2019	11/17/2020	11/17/2020	Maturity....	7,119	...1,968,160	276.46.....	44,281	.....	.....	.....44,281	.....	.....148	.....	.....	.....(44,281)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/12/2019	11/25/2020	11/25/2020	Maturity....	7,768	...2,146,373	276.3.....	49,173	.....	.....	.....49,173	.....	.....285	.....	.....	.....(49,173)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/12/2019	11/17/2020	11/17/2020	Maturity....	.....	293.26.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/12/2019	11/25/2020	11/25/2020	Maturity....	.....	293.15.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868	12/17/2019	12/15/2020	12/15/2020	Exercise...	68,371,951	..68,371,951	3168.8.....	3,064,431	.....	.....7,363,884	.....	.....	.....(371,928)	.....	.....	...4,299,453	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868	12/17/2019	12/15/2020	12/15/2020	Exercise...	60,676,925	..60,676,925	3168.8.....	2,980,451	.....	.....7,326,739	.....	.....	.....(315,871)	.....	.....	...4,346,288	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/19/2019	12/14/2020	12/14/2020	Maturity....	10,311	...3,972,995	385.33.....	92,074	.....	.....	.....92,074	.....	.....8,105	.....	.....	.....(92,074)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/19/2019	12/15/2020	12/15/2020	Maturity....	6,325	...2,437,646	385.37.....	55,664	.....	.....	.....55,664	.....	.....5,044	.....	.....	.....(55,664)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/19/2019	12/16/2020	12/16/2020	Maturity....	22,265	...8,607,123	386.58.....	187,247	.....	.....	.....187,247	.....	.....18,517	.....	.....	.....(187,247)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/19/2019	12/17/2020	12/17/2020	Maturity....	22,991	...8,892,807	386.8.....	194,272	.....	.....	.....194,272	.....	.....18,948	.....	.....	.....(194,272)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/19/2019	12/18/2020	12/18/2020	Maturity....	33,103	..12,792,966	386.46.....	281,375	.....	.....	.....281,375	.....	.....27,684	.....	.....	.....(281,375)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/19/2019	12/11/2020	12/11/2020	Maturity....	563	...215,335	382.41.....	5,856	.....	.....	.....5,856	.....	.....384	.....	.....	.....(5,856)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/19/2019	12/11/2020	12/11/2020	Maturity....	29,096	..11,158,143	383.5.....	283,100	.....	.....	.....283,100	.....	.....21,093	.....	.....	.....(283,100)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.85

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/19/2019	12/11/2020	12/11/2020	Maturity....	22,743	8,759,478	385.15.....	207,644	.....	.....	.....207,644	...	17,562	.....	.....	.....(207,644)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/19/2019	12/14/2020	12/14/2020	Maturity....	.....	.....	415.3.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/19/2019	12/15/2020	12/15/2020	Maturity....	.....	.....	413.8.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/19/2019	12/16/2020	12/16/2020	Maturity....	.....	.....	416.4.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/19/2019	12/17/2020	12/17/2020	Maturity....	.....	.....	418.83.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/19/2019	12/18/2020	12/18/2020	Maturity....	.....	.....	416.56.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/19/2019	12/11/2020	12/11/2020	Maturity....	.....	.....	414.35.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/19/2019	12/11/2020	12/11/2020	Maturity....	.....	.....	413.56.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/19/2019	12/11/2020	12/11/2020	Maturity....	.....	.....	417.21.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65\$	12/19/2019	12/11/2020	12/11/2020	Maturity....	1,082	652,672	603.41.....	21,027	.....	.....	.....21,027	...	(431)	.....	.....	.....(21,027)	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65\$	12/19/2019	12/18/2020	12/18/2020	Maturity....	516	318,420	616.71.....	7,698	.....	.....	.....7,698	...	(213)	.....	.....	.....(7,698)	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65\$	12/19/2019	12/11/2020	12/11/2020	Maturity....	.....	.....	642.03.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65\$	12/19/2019	12/18/2020	12/18/2020	Maturity....	.....	.....	650.67.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65\$	12/19/2019	11/19/2020	11/19/2020	Maturity....	1,217	732,574	602.05.....	22,925	.....	.....	.....22,925	...	(558)	.....	.....	.....(22,925)	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65\$	12/19/2019	11/19/2020	11/19/2020	Maturity....	.....	.....	637.74.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/30/2019	12/11/2020	12/11/2020	Maturity....	6,828	1,902,674	278.66.....	45,064	.....	.....	.....45,064	...	6,101	.....	.....	.....(45,064)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/30/2019	12/15/2020	12/15/2020	Maturity....	9,807	2,737,357	279.11.....	63,454	.....	.....	.....63,454	...	8,794	.....	.....	.....(63,454)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/30/2019	12/18/2020	12/18/2020	Maturity....	10,083	2,822,543	279.93.....	63,321	.....	.....	.....63,321	...	9,320	.....	.....	.....(63,321)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/30/2019	12/22/2020	12/22/2020	Maturity....	6,851	1,918,781	280.06.....	42,684	.....	.....	.....42,684	...	6,313	.....	.....	.....(42,684)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/30/2019	12/24/2020	12/24/2020	Maturity....	15,512	4,356,021	280.82.....	91,520	.....	.....	.....91,520	...	14,523	.....	.....	.....(91,520)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/30/2019	12/29/2020	12/29/2020	Maturity....	13,887	3,907,595	281.39.....	79,710	.....	.....	.....79,710	...	12,982	.....	.....	.....(79,710)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/30/2019	12/11/2020	12/11/2020	Maturity....	.....	.....	298.77.....	(0)	.....	.....	.....(0)	...	(0)	.....	.....	.....0	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.86

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/30/2019	12/15/2020	12/15/2020	Maturity....	.....	299.79.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/30/2019	12/18/2020	12/18/2020	Maturity....	.....	302.49.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/30/2019	12/22/2020	12/22/2020	Maturity....	.....	302.45.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/30/2019	12/24/2020	12/24/2020	Maturity....	.....	302.72.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/30/2019	12/29/2020	12/29/2020	Maturity....	.....	304.25.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/30/2019	12/29/2020	12/29/2020	Maturity....	5,879	...2,289,634	389.43.....	42,920	.....	.....	.....42,920	.....	.....5,876	.....	.....	.....(42,920)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/30/2019	12/22/2020	12/22/2020	Maturity....	6,393	...2,476,286	387.35.....	51,335	.....	.....	.....51,335	.....	.....6,244	.....	.....	.....(51,335)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/30/2019	12/23/2020	12/23/2020	Maturity....	30,219	..11,718,207	387.78.....	243,865	.....	.....	.....243,865	.....	.....29,626	.....	.....	.....(243,865)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/30/2019	12/24/2020	12/24/2020	Maturity....	22,834	...8,869,011	388.42.....	179,243	.....	.....	.....179,243	.....	.....22,226	.....	.....	.....(179,243)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/30/2019	12/24/2020	12/24/2020	Maturity....	35,850	..13,949,301	389.1.....	274,612	.....	.....	.....274,612	.....	.....35,613	.....	.....	.....(274,612)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/30/2019	12/24/2020	12/24/2020	Maturity....	32,241	..12,550,738	389.28.....	242,774	.....	.....	.....242,774	.....	.....31,880	.....	.....	.....(242,774)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/30/2019	12/28/2020	12/28/2020	Maturity....	8,367	...3,257,561	389.34.....	64,509	.....	.....	.....64,509	.....	.....8,004	.....	.....	.....(64,509)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/30/2019	12/18/2020	12/18/2020	Maturity....	1,239	478,204	385.91.....	10,545	.....	.....	.....10,545	.....	.....1,191	.....	.....	.....(10,545)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/30/2019	12/18/2020	12/18/2020	Maturity....	61,065	..23,636,866	387.08.....	510,500	.....	.....	.....510,500	.....	.....58,294	.....	.....	.....(510,500)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/30/2019	12/21/2020	12/21/2020	Maturity....	11,173	...4,328,005	387.35.....	93,074	.....	.....	.....93,074	.....	.....10,615	.....	.....	.....(93,074)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/30/2019	12/29/2020	12/29/2020	Maturity....	.....	416.71.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/30/2019	12/22/2020	12/22/2020	Maturity....	.....	414.24.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/30/2019	12/23/2020	12/23/2020	Maturity....	.....	417.41.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/30/2019	12/24/2020	12/24/2020	Maturity....	.....	418.85.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/30/2019	12/24/2020	12/24/2020	Maturity....	.....	420.93.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/30/2019	12/24/2020	12/24/2020	Maturity....	.....	420.07.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/30/2019	12/28/2020	12/28/2020	Maturity....		425.19.....	(0)				(0)		(0)			0			03.....

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

E19.87

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/30/2019	12/18/2020	12/18/2020	Maturity....	.....	411.95.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/30/2019	12/18/2020	12/18/2020	Maturity....	.....	417.42.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	12/30/2019	12/21/2020	12/21/2020	Maturity....	.....	418.88.....	(0)	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/09/2020	12/31/2020	12/31/2020	Maturity....	25,552	...9,912,708	387.95.....	.....	.....249,638	.....	.....249,638	.....	.....	.....	.....	.....(249,638)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/09/2020	12/31/2020	12/31/2020	Maturity....	31,169	..12,143,329	389.6.....	.....	.....277,402	.....	.....277,402	.....	.....	.....	.....	.....(277,402)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/09/2020	12/31/2020	12/31/2020	Maturity....	27,019	..10,523,999	389.51.....	.....	.....243,707	.....	.....243,707	.....	.....	.....	.....	.....(243,707)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/09/2020	12/23/2020	12/23/2020	Maturity....	254	...98,380	387.95.....	.....	.....2,434	.....	.....2,434	.....	.....	.....	.....	.....(2,434)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/09/2020	12/24/2020	12/24/2020	Maturity....	468	...181,875	388.98.....	.....	.....4,180	.....	.....4,180	.....	.....	.....	.....	.....(4,180)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/09/2020	12/30/2020	12/30/2020	Maturity....	23,683	...9,183,712	387.78.....	.....	.....228,539	.....	.....228,539	.....	.....	.....	.....	.....(228,539)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/09/2020	12/31/2020	12/31/2020	Maturity....	.....	420.52.....	.....	.....(0)	.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/09/2020	12/31/2020	12/31/2020	Maturity....	.....	420.48.....	.....	.....(0)	.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/09/2020	12/31/2020	12/31/2020	Maturity....	.....	421.51.....	.....	.....(0)	.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/09/2020	12/23/2020	12/23/2020	Maturity....	.....	418.99.....	.....	.....(0)	.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/09/2020	12/24/2020	12/24/2020	Maturity....	.....	417.33.....	.....	.....(0)	.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/09/2020	12/30/2020	12/30/2020	Maturity....	.....	417.94.....	.....	.....(0)	.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/23/2020	12/31/2020	12/31/2020	Maturity....	8,187	...2,300,564	281.01.....	.....	.....48,138	.....	.....48,138	.....	.....	.....	.....	.....(48,138)	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/23/2020	12/31/2020	12/31/2020	Maturity....	.....	303.61.....	.....	.....(0)	.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/23/2020	12/18/2020	12/18/2020	Maturity....	760	293,975	386.57.....	.....	.....7,240	.....	.....7,240	.....	.....	.....	.....	.....(7,240)	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE3	01/23/2020	12/18/2020	12/18/2020	Maturity....	.....	417.5.....	.....	.....(0)	.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P	08/13/2020	10/15/2020	10/15/2020	Exercise...	8,617	..25,813,565	2995.68.....	.....	.....1,845,316	4,183,433	1,845,316	.....	.....	.....	.....	.....2,338,118	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P	08/13/2020	10/15/2020	10/15/2020	Exercise...	3,531	..10,578,345	2995.68.....	.....	.....910,910	1,714,362	910,910	.....	.....	.....	.....	.....803,453	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P	08/13/2020	10/15/2020	10/15/2020	Exercise...	9,765	..29,253,474	2995.68.....	.....	.....2,619,910	4,740,917	2,619,910	.....	.....	.....	.....	.....2,121,007	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
0015999999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....												299,172,811	20,271,356	323,256,407	0	319,444,166	XX	290,574,059	0	0	3,812,241	0	0	XXX
0219999999. Total-Purchased Options-Hedging Other.....												299,172,811	20,271,356	323,256,407	0	319,444,166	XX	290,574,059	0	0	3,812,241	0	0	XXX

Total Purchased Options

0439999999. Total-Purchased Options-Call Options and Warrants.....	299,172,811	20,271,356	323,256,407	0	319,444,166	XXX	290,574,059	0	0	3,812,241	0	0	XXX
0499999999. Total-Purchased Options.....	299,172,811	20,271,356	323,256,407	0	319,444,166	XXX	290,574,059	0	0	3,812,241	0	0	XXX

Total Written Options

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

[illegible]Swaps - Other - Total Return

Total Return Swap - J.P. Morgan Mozaic USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/20/2019	01/02/2020	01/02/2020	Maturity....		724,008,048	0.0 (J.P. Morgan Mozaic Index)			(1,110,957)					.(1,110,957)			03.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/20/2019	01/02/2020	01/02/2020	Maturity....		35,934,477	0.0 (JP Morgan Mozaic II USD Index)			(112,078)					(112,078)			03.....
Total Return Swap - J.P. Morgan Mozaic USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/31/2019	01/13/2020	01/13/2020	Maturity....		729,071,138	0.0 (J.P. Morgan Mozaic Index)			(4,000,462)					(4,000,462)			03.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	12/31/2019	01/13/2020	01/13/2020	Maturity....		36,194,621	0.0 (JP Morgan Mozaic II USD Index)			(192,525)					(192,525)			03.....
Total Return Swap - J.P. Morgan Mozaic USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	01/10/2020	01/20/2020	01/20/2020	Maturity....		750,345,706	0.0 (J.P. Morgan Mozaic Index)			(2,100,543)					(2,100,543)			03.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	01/10/2020	01/20/2020	01/20/2020	Maturity....		54,264,425	0.0 (JP Morgan Mozaic II USD Index)			(92,930)					(92,930)			03.....
Total Return Swap - J.P. Morgan Mozaic USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	01/17/2020	01/27/2020	01/27/2020	Maturity....		750,589,399	0.0 (J.P. Morgan Mozaic Index)			13,129,148					13,129,148			03.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	01/17/2020	01/27/2020	01/27/2020	Maturity....		61,468,811	0.0 (JP Morgan Mozaic II USD Index)			978,733					978,733			03.....
Total Return Swap - J.P. Morgan Mozaic USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	01/24/2020	02/04/2020	02/04/2020	Maturity....		734,515,837	0.0 (J.P. Morgan Mozaic Index)			4,992,932					4,992,932			03.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE\$	01/24/2020	02/04/2020	02/04/2020	Maturity....		71,282,260	0.0 (JP Morgan Mozaic II USD Index)			40,663					40,663			03.....

E19.89

SCHEDULE DB - PART A - SECTION 2

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

E19.90

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - J.P. Morgan Mozaic Index	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	01/24/2020	02/04/2020	02/04/2020	Maturity....	.....	734,515,837	0.0 (J.P. Morgan Mozaic Index)	.....	.....	.....	.....	.....	.....	.....(14,820)	(3)	.....	.....(1)	.....	.....	03.....
Total Return Swap - J.P. Morgan Mozaic USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	02/03/2020	02/10/2020	02/10/2020	Maturity....	.....	666,003,913	0.0 (J.P. Morgan Mozaic Index)	.....	.....	.....(5,209,373)	.....	.....	.....	.....	.....	.....	.....(5,209,373)	.....	.....	03.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	02/03/2020	02/10/2020	02/10/2020	Maturity....	.....	.97,424,552	0.0 (JP Morgan Mozaic II USD Index)	.....	.....	.....(1,071,711)	.....	.....	.....	.....	.....	.....	.....(1,071,711)	.....	.....	03.....
Total Return Swap - J.P. Morgan Mozaic USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	02/07/2020	02/18/2020	02/18/2020	Maturity....	.....	712,807,150	0.0 (J.P. Morgan Mozaic Index)	.....	.....	.....(3,764,962)	.....	.....	.....	.....	.....	.....	.....(3,764,962)	.....	.....	03.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	02/07/2020	02/18/2020	02/18/2020	Maturity....	.....	.88,250,972	0.0 (JP Morgan Mozaic II USD Index)	.....	.....	.....(47,559)	.....	.....	.....	.....	.....	.....	.....(47,559)	.....	.....	03.....
Total Return Swap - J.P. Morgan Mozaic USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	02/14/2020	02/25/2020	02/25/2020	Maturity....	.....	720,900,232	0.0 (J.P. Morgan Mozaic Index)	.....	.....	.....13,527,508	.....	.....	.....	.....	.....	.....	.....13,527,508	.....	.....	03.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	02/14/2020	02/25/2020	02/25/2020	Maturity....	.....	.96,683,569	0.0 (JP Morgan Mozaic II USD Index)	.....	.....	.....1,562,252	.....	.....	.....	.....	.....	.....	.....1,562,252	.....	.....	03.....
Total Return Swap - J.P. Morgan Mozaic USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	02/21/2020	03/03/2020	03/03/2020	Maturity....	.....	748,964,686	0.0 (J.P. Morgan Mozaic Index)	.....	.....	.....17,787,673	.....	.....	.....	.....	.....	.....	.....17,787,673	.....	.....	03.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	02/21/2020	03/03/2020	03/03/2020	Maturity....	.....	.94,494,735	0.0 (JP Morgan Mozaic II USD Index)	.....	.....	.....1,544,571	.....	.....	.....	.....	.....	.....	.....1,544,571	.....	.....	03.....
Total Return Swap - J.P. Morgan Mozaic USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	03/02/2020	03/09/2020	03/09/2020	Maturity....	.....	450,848,956	0.0 (J.P. Morgan Mozaic Index)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	03/02/2020	03/09/2020	03/09/2020	Maturity....	.....	135,077,063	0.0 (JP Morgan Mozaic II USD Index)	.....	.....	.....7,160	.....	.....	.....	.....	.....	.....	.....7,160	.....	.....	03.....
Total Return Swap - J.P. Morgan Mozaic USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	03/06/2020	03/16/2020	03/16/2020	Maturity....	.....	511,772,821	0.0 (J.P. Morgan Mozaic Index)	.....	.....	.....26,580,641	.....	.....	.....	.....	.....	.....	.....26,580,641	.....	.....	03.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	03/06/2020	03/16/2020	03/16/2020	Maturity....	.....	133,866,428	0.0 (JP Morgan Mozaic II USD Index)	.....	.....	.....5,634,240	.....	.....	.....	.....	.....	.....	.....5,634,240	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.91

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - J.P. Morgan Mozaic USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	03/13/2020	03/23/2020	03/23/2020	Maturity....	.....	345,918,769	0.0 (J.P. Morgan Mozaic Index)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	03/13/2020	03/23/2020	03/23/2020	Maturity....	.....	225,544,903	0.0 (JP Morgan Mozaic II USD Index)	.....	.....	.....1,934,561	.....	.....	.....	.....	.....	.....	.....1,934,561	.....	.....	03.....
Total Return Swap - J.P. Morgan Mozaic USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	03/20/2020	03/30/2020	03/30/2020	Maturity....	.....	238,060,583	0.0 (J.P. Morgan Mozaic Index)	.....	.....	.....(6,324,172)	.....	.....	.....	.....	.....	.....	.....(6,324,172)	.....	.....	03.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	03/20/2020	03/30/2020	03/30/2020	Maturity....	.....	..73,853,370	0.0 (JP Morgan Mozaic II USD Index)	.....	.....	.....(1,218,111)	.....	.....	.....	.....	.....	.....	.....(1,218,111)	.....	.....	03.....
Total Return Swap - J.P. Morgan Mozaic USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	03/27/2020	04/02/2020	04/02/2020	Maturity....	.....	366,321,810	0.0 (J.P. Morgan Mozaic Index)	.....	.....	.....4,536,189	.....	.....	.....	.....	.....	.....	.....4,536,189	.....	.....	03.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	03/27/2020	04/02/2020	04/02/2020	Maturity....	.....	102,977,006	0.0 (JP Morgan Mozaic II USD Index)	.....	.....	.....867,966	.....	.....	.....	.....	.....	.....	.....867,966	.....	.....	03.....
Total Return Swap - J.P. Morgan Mozaic USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	04/01/2020	04/09/2020	04/09/2020	Maturity....	.....	359,235,266	0.0 (J.P. Morgan Mozaic Index)	.....	.....	.....(766,971)	.....	.....	.....	.....	.....	.....	.....(766,971)	.....	.....	03.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	04/01/2020	04/09/2020	04/09/2020	Maturity....	.....	..84,593,346	0.0 (JP Morgan Mozaic II USD Index)	.....	.....	.....(442,689)	.....	.....	.....	.....	.....	.....	.....(442,689)	.....	.....	03.....
Total Return Swap - J.P. Morgan Mozaic USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	04/08/2020	04/20/2020	04/20/2020	Maturity....	.....	292,452,497	0.0 (J.P. Morgan Mozaic Index)	.....	.....	.....(475,790)	.....	.....	.....	.....	.....	.....	.....(475,790)	.....	.....	03.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	04/08/2020	04/20/2020	04/20/2020	Maturity....	.....	..83,211,383	0.0 (JP Morgan Mozaic II USD Index)	.....	.....	.....(119,184)	.....	.....	.....	.....	.....	.....	.....(119,184)	.....	.....	03.....
Total Return Swap - J.P. Morgan Mozaic USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	04/17/2020	04/27/2020	04/27/2020	Maturity....	.....	330,554,477	0.0 (J.P. Morgan Mozaic Index)	.....	.....	.....204,535	.....	.....	.....	.....	.....	.....	.....204,535	.....	.....	03.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	04/17/2020	04/27/2020	04/27/2020	Maturity....	.....	..86,646,139	0.0 (JP Morgan Mozaic II USD Index)	.....	.....	.....(33,365)	.....	.....	.....	.....	.....	.....	.....(33,365)	.....	.....	03.....
Total Return Swap - J.P. Morgan Mozaic USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	04/24/2020	05/04/2020	05/04/2020	Maturity....	.....	325,114,407	0.0 (J.P. Morgan Mozaic Index)	.....	.....	.....(754,851)	.....	.....	.....	.....	.....	.....	.....(754,851)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	04/24/2020	05/04/2020	05/04/2020	Maturity....	.....	.85,111,841	0.0 (JP Morgan Mozaic II USD Index)	.....	.....	.....(60,843)	.....	.....	.....	.....	.....	.....	.....(60,843)	.....	.....	03.....
Total Return Swap - J.P. Morgan Mozaic USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	05/01/2020	05/11/2020	05/11/2020	Maturity....	.....	331,213,036	0.0 (J.P. Morgan Mozaic Index)	.....	.....	.....51,149	.....	.....	.....	.....	.....	.....	.....51,149	.....	.....	03.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	05/01/2020	05/11/2020	05/11/2020	Maturity....	.....	83,972,917	0.0 (JP Morgan Mozaic II USD Index)	.....	.....	.....(53,064)	.....	.....	.....	.....	.....	.....	.....(53,064)	.....	.....	03.....
Total Return Swap - J.P. Morgan Mozaic USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	05/08/2020	05/18/2020	05/18/2020	Maturity....	.....	344,827,514	0.0 (J.P. Morgan Mozaic Index)	.....	.....	.....(466,019)	.....	.....	.....	.....	.....	.....	.....(466,019)	.....	.....	03.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	05/08/2020	05/18/2020	05/18/2020	Maturity....	.....	99,885,953	0.0 (JP Morgan Mozaic II USD Index)	.....	.....	.....(126,160)	.....	.....	.....	.....	.....	.....	.....(126,160)	.....	.....	03.....
Total Return Swap - J.P. Morgan Mozaic USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	05/15/2020	05/26/2020	05/26/2020	Maturity....	.....	344,648,926	0.0 (J.P. Morgan Mozaic Index)	.....	.....	.....132,900	.....	.....	.....	.....	.....	.....	.....132,900	.....	.....	03.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	05/15/2020	05/26/2020	05/26/2020	Maturity....	.....	90,515,888	0.0 (JP Morgan Mozaic II USD Index)	.....	.....	.....(34,751)	.....	.....	.....	.....	.....	.....	.....(34,751)	.....	.....	03.....
Total Return Swap - J.P. Morgan Mozaic USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	05/22/2020	06/02/2020	06/02/2020	Maturity....	.....	342,421,552	0.0 (J.P. Morgan Mozaic Index)	.....	.....	.....(264,184)	.....	.....	.....	.....	.....	.....	.....(264,184)	.....	.....	03.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	05/22/2020	06/02/2020	06/02/2020	Maturity....	.....	82,032,929	0.0 (JP Morgan Mozaic II USD Index)	.....	.....	.....(76,456)	.....	.....	.....	.....	.....	.....	.....(76,456)	.....	.....	03.....
Total Return Swap - J.P. Morgan Mozaic USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	06/01/2020	06/08/2020	06/08/2020	Maturity....	.....	351,610,457	0.0 (J.P. Morgan Mozaic Index)	.....	.....	.....1,992,319	.....	.....	.....	.....	.....	.....	.....1,992,319	.....	.....	03.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	06/01/2020	06/08/2020	06/08/2020	Maturity....	.....	93,164,369	0.0 (JP Morgan Mozaic II USD Index)	.....	.....	.....449,059	.....	.....	.....	.....	.....	.....	.....449,059	.....	.....	03.....
Total Return Swap - J.P. Morgan Mozaic USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	06/05/2020	06/15/2020	06/15/2020	Maturity....	.....	316,295,842	0.0 (J.P. Morgan Mozaic Index)	.....	.....	.....(1,802,430)	.....	.....	.....	.....	.....	.....	.....(1,802,430)	.....	.....	03.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	06/05/2020	06/15/2020	06/15/2020	Maturity....	.....	79,163,306	0.0 (JP Morgan Mozaic II USD Index)	.....	.....	.....(407,385)	.....	.....	.....	.....	.....	.....	.....(407,385)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

E19.93

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - J.P. Morgan Mozaic USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	06/12/2020	06/22/2020	06/22/2020	Maturity....	.....	342,310,801	0.0 (J.P. Morgan Mozaic Index)	.....	.....	.....(1,095,162)	.....	.....	.....	.....	.....	.....(1,095,162)	.....	.....	.....	03.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	06/12/2020	06/22/2020	06/22/2020	Maturity....	.....	..95,638,771	0.0 (JP Morgan Mozaic II USD Index)	.....	.....	.....(154,488)	.....	.....	.....	.....	.....	.....(154,488)	.....	.....	.....	03.....
Total Return Swap - J.P. Morgan Mozaic USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	06/19/2020	06/29/2020	06/29/2020	Maturity....	.....	345,395,017	0.0 (J.P. Morgan Mozaic Index)	.....	.....	.....(716,642)	.....	.....	.....	.....	.....	.....(716,642)	.....	.....	.....	03.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	06/19/2020	06/29/2020	06/29/2020	Maturity....	.....	..98,149,091	0.0 (JP Morgan Mozaic II USD Index)	.....	.....	.....(155,605)	.....	.....	.....	.....	.....	.....(155,605)	.....	.....	.....	03.....
Total Return Swap - J.P. Morgan Mozaic USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	06/26/2020	07/02/2020	07/02/2020	Maturity....	.....	365,451,870	0.0 (J.P. Morgan Mozaic Index)	.....	.....	.....406,369	.....	.....	.....	.....	.....	.....406,369	.....	.....	.....	03.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	06/26/2020	07/02/2020	07/02/2020	Maturity....	.....	111,352,608	0.0 (JP Morgan Mozaic II USD Index)	.....	.....	.....27,350	.....	.....	.....	.....	.....	.....27,350	.....	.....	.....	03.....
Total Return Swap - J.P. Morgan Mozaic USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	07/01/2020	07/13/2020	07/13/2020	Maturity....	.....	377,544,617	0.0 (J.P. Morgan Mozaic Index)	.....	.....	.....43,478	.....	.....	.....	.....	.....	.....43,478	.....	.....	.....	03.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	07/01/2020	07/13/2020	07/13/2020	Maturity....	.....	107,370,087	0.0 (JP Morgan Mozaic II USD Index)	.....	.....	.....(187,582)	.....	.....	.....	.....	.....	.....(187,582)	.....	.....	.....	03.....
Total Return Swap - J.P. Morgan Mozaic USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	07/10/2020	07/20/2020	07/20/2020	Maturity....	.....	378,229,521	0.0 (J.P. Morgan Mozaic Index)	.....	.....	.....(667,942)	.....	.....	.....	.....	.....	.....(667,942)	.....	.....	.....	03.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	07/10/2020	07/20/2020	07/20/2020	Maturity....	.....	116,646,875	0.0 (JP Morgan Mozaic II USD Index)	.....	.....	.....(397,331)	.....	.....	.....	.....	.....	.....(397,331)	.....	.....	.....	03.....
Total Return Swap - J.P. Morgan Mozaic USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	07/17/2020	07/27/2020	07/27/2020	Maturity....	.....	378,599,504	0.0 (J.P. Morgan Mozaic Index)	.....	.....	.....(1,668,542)	.....	.....	.....	.....	.....	.....(1,668,542)	.....	.....	.....	03.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	07/17/2020	07/27/2020	07/27/2020	Maturity....	.....	124,753,452	0.0 (JP Morgan Mozaic II USD Index)	.....	.....	.....(416,726)	.....	.....	.....	.....	.....	.....(416,726)	.....	.....	.....	03.....
Total Return Swap - J.P. Morgan Mozaic USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE4	07/24/2020	08/03/2020	08/03/2020	Maturity....	.....	398,270,851	0.0 (J.P. Morgan Mozaic Index)	.....	.....	.....(1,322,048)	.....	.....	.....	.....	.....	.....(1,322,048)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	07/24/2020	08/03/2020	08/03/2020	Maturity....	.....	129,380,132	0.0 (JP Morgan Mozaic II USD Index)	.....	.....	.....(448,252)	.....	.....	.....	.....	.....	.....	.....(448,252)	.....	.....	03.....
Total Return Swap - J.P. Morgan Mozaic USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	07/31/2020	08/10/2020	08/10/2020	Maturity....	.....	428,816,083	0.0 (J.P. Morgan Mozaic Index)	.....	.....	.....(1,304,582)	.....	.....	.....	.....	.....	.....	.....(1,304,582)	.....	.....	03.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	07/31/2020	08/10/2020	08/10/2020	Maturity....	.....	136,433,793	0.0 (JP Morgan Mozaic II USD Index)	.....	.....	.....(224,488)	.....	.....	.....	.....	.....	.....	.....(224,488)	.....	.....	03.....
Total Return Swap - J.P. Morgan Mozaic USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	08/07/2020	08/17/2020	08/17/2020	Maturity....	.....	456,795,231	0.0 (J.P. Morgan Mozaic Index)	.....	.....	.....1,541,355	.....	.....	.....	.....	.....	.....	.....1,541,355	.....	.....	03.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	08/07/2020	08/17/2020	08/17/2020	Maturity....	.....	143,712,742	0.0 (JP Morgan Mozaic II USD Index)	.....	.....	.....576,647	.....	.....	.....	.....	.....	.....	.....576,647	.....	.....	03.....
Total Return Swap - J.P. Morgan Mozaic USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	08/14/2020	08/24/2020	08/24/2020	Maturity....	.....	404,370,755	0.0 (J.P. Morgan Mozaic Index)	.....	.....	.....(276,893)	.....	.....	.....	.....	.....	.....	.....(276,893)	.....	.....	03.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	08/14/2020	08/24/2020	08/24/2020	Maturity....	.....	132,266,296	0.0 (JP Morgan Mozaic II USD Index)	.....	.....	.....(185,963)	.....	.....	.....	.....	.....	.....	.....(185,963)	.....	.....	03.....
Total Return Swap - J.P. Morgan Mozaic USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	08/21/2020	08/31/2020	08/31/2020	Maturity....	.....	440,205,793	0.0 (J.P. Morgan Mozaic Index)	.....	.....	.....(1,154,693)	.....	.....	.....	.....	.....	.....	.....(1,154,693)	.....	.....	03.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	08/21/2020	08/31/2020	08/31/2020	Maturity....	.....	149,805,969	0.0 (JP Morgan Mozaic II USD Index)	.....	.....	.....(202,238)	.....	.....	.....	.....	.....	.....	.....(202,238)	.....	.....	03.....
Total Return Swap - J.P. Morgan Mozaic USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	08/28/2020	09/08/2020	09/08/2020	Maturity....	.....	425,334,573	0.0 (J.P. Morgan Mozaic Index)	.....	.....	.....1,451,434	.....	.....	.....	.....	.....	.....	.....1,451,434	.....	.....	03.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	08/28/2020	09/08/2020	09/08/2020	Maturity....	.....	150,658,206	0.0 (JP Morgan Mozaic II USD Index)	.....	.....	.....727,150	.....	.....	.....	.....	.....	.....	.....727,150	.....	.....	03.....
Total Return Swap - J.P. Morgan Mozaic USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	09/04/2020	09/14/2020	09/14/2020	Maturity....	.....	445,496,830	0.0 (J.P. Morgan Mozaic Index)	.....	.....	.....(1,559,341)	.....	.....	.....	.....	.....	.....	.....(1,559,341)	.....	.....	03.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity...	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	09/04/2020	09/14/2020	09/14/2020	Maturity....		198,763,359	0.0 (JP Morgan Mozaic II USD Index)			(850,889)							(850,889)			03.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - J.P. Morgan Mozaic USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	09/11/2020	09/21/2020	09/21/2020	Maturity....	.....	442,827,726	0.0 (J.P. Morgan Mozaic Index)	.....	.....	.....2,669,457	.....	.....	.....	.....	.....	.....	.....2,669,457	.....	.....	03.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	09/11/2020	09/21/2020	09/21/2020	Maturity....	.....	162,004,262	0.0 (JP Morgan Mozaic II USD Index)	.....	.....	.....1,035,855	.....	.....	.....	.....	.....	.....	.....1,035,855	.....	.....	03.....
Total Return Swap - J.P. Morgan Mozaic USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	09/18/2020	09/28/2020	09/28/2020	Maturity....	.....	451,543,922	0.0 (J.P. Morgan Mozaic Index)	.....	.....	.....(86,117)	.....	.....	.....	.....	.....	.....	.....(86,117)	.....	.....	03.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	09/18/2020	09/28/2020	09/28/2020	Maturity....	.....	169,838,581	0.0 (JP Morgan Mozaic II USD Index)	.....	.....	.....(327,420)	.....	.....	.....	.....	.....	.....	.....(327,420)	.....	.....	03.....
Total Return Swap - J.P. Morgan Mozaic USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	09/25/2020	10/05/2020	10/05/2020	Maturity....	.....	398,934,291	0.0 (J.P. Morgan Mozaic Index)	.....	.....	.....(638,976)	.....	.....	.....	.....	.....	.....	.....(638,976)	.....	.....	03.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	09/25/2020	10/05/2020	10/05/2020	Maturity....	.....	152,659,769	0.0 (JP Morgan Mozaic II USD Index)	.....	.....	.....(62,057)	.....	.....	.....	.....	.....	.....	.....(62,057)	.....	.....	03.....
Total Return Swap - J.P. Morgan Mozaic USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	10/02/2020	10/13/2020	10/13/2020	Maturity....	.....	417,074,380	0.0 (J.P. Morgan Mozaic Index)	.....	.....	.....(2,588,453)	.....	.....	.....	.....	.....	.....	.....(2,588,453)	.....	.....	03.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	10/02/2020	10/13/2020	10/13/2020	Maturity....	.....	175,570,108	0.0 (JP Morgan Mozaic II USD Index)	.....	.....	.....(998,773)	.....	.....	.....	.....	.....	.....	.....(998,773)	.....	.....	03.....
Total Return Swap - J.P. Morgan Mozaic USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	10/09/2020	10/19/2020	10/19/2020	Maturity....	.....	469,410,384	0.0 (J.P. Morgan Mozaic Index)	.....	.....	.....53,288	.....	.....	.....	.....	.....	.....	.....53,288	.....	.....	03.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	10/09/2020	10/19/2020	10/19/2020	Maturity....	.....	191,302,928	0.0 (JP Morgan Mozaic II USD Index)	.....	.....	.....293,718	.....	.....	.....	.....	.....	.....	.....293,718	.....	.....	03.....
Total Return Swap - J.P. Morgan Mozaic USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	10/16/2020	10/26/2020	10/26/2020	Maturity....	.....	482,323,603	0.0 (J.P. Morgan Mozaic Index)	.....	.....	.....2,336,415	.....	.....	.....	.....	.....	.....	.....2,336,415	.....	.....	03.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	10/16/2020	10/26/2020	10/26/2020	Maturity....	.....	211,531,293	0.0 (JP Morgan Mozaic II USD Index)	.....	.....	.....798,920	.....	.....	.....	.....	.....	.....	.....798,920	.....	.....	03.....
Total Return Swap - J.P. Morgan Mozaic USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE	10/23/2020	11/02/2020	11/02/2020	Maturity....	.....	490,937,252	0.0 (J.P. Morgan Mozaic Index)	.....	.....	.....2,147,010	.....	.....	.....	.....	.....	.....	.....2,147,010	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA7H6GLXDRUGQFU57RNE	10/23/2020	11/02/2020	11/02/2020	Maturity....	.....	211,899,222	0.0 (JP Morgan Mozaic II USD Index) .....	.....	.....	.....1,021,395	.....	.....	.....	.....	.....	.....	.....1,021,395	.....	.....	03.....
Total Return Swap - J.P. Morgan Mozaic USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA7H6GLXDRUGQFU57RNE	10/30/2020	11/09/2020	11/09/2020	Maturity....	.....	411,901,406	0.0 (J.P. Morgan Mozaic Index) .....	.....	.....	.....(8,558,663)	.....	.....	.....	.....	.....	.....	.....(8,558,663)	.....	.....	03.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA7H6GLXDRUGQFU57RNE	10/30/2020	11/09/2020	11/09/2020	Maturity....	.....	188,333,391	0.0 (JP Morgan Mozaic II USD Index) .....	.....	.....	.....(2,167,756)	.....	.....	.....	.....	.....	.....	.....(2,167,756)	.....	.....	03.....
Total Return Swap - J.P. Morgan Mozaic USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA7H6GLXDRUGQFU57RNE	11/06/2020	11/16/2020	11/16/2020	Maturity....	.....	524,373,688	0.0 (J.P. Morgan Mozaic Index) .....	.....	.....	.....(5,042,621)	.....	.....	.....	.....	.....	.....	.....(5,042,621)	.....	.....	03.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA7H6GLXDRUGQFU57RNE	11/06/2020	11/16/2020	11/16/2020	Maturity....	.....	240,429,292	0.0 (JP Morgan Mozaic II USD Index) .....	.....	.....	.....(1,707,512)	.....	.....	.....	.....	.....	.....	.....(1,707,512)	.....	.....	03.....
Total Return Swap - UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....BFM8T61CT2L1QCEMIK50	11/06/2020	11/13/2020	11/13/2020	Maturity....	.....	..10,000,000	0.0 (UBS Zebra USD Index) .....	.....	.....	.....(68,631)	901	.....	.....	.....	.....	.....	.....(68,631)	.....	.....	03.....
Total Return Swap - J.P. Morgan Mozaic USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA7H6GLXDRUGQFU57RNE	11/13/2020	11/23/2020	11/23/2020	Maturity....	.....	595,058,662	0.0 (J.P. Morgan Mozaic Index) .....	.....	.....	.....(2,117,176)	.....	.....	.....	.....	.....	.....	.....(2,117,176)	.....	.....	03.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA7H6GLXDRUGQFU57RNE	11/13/2020	11/23/2020	11/23/2020	Maturity....	.....	261,483,707	0.0 (JP Morgan Mozaic II USD Index) .....	.....	.....	.....(363,201)	.....	.....	.....	.....	.....	.....	.....(363,201)	.....	.....	03.....
Total Return Swap - UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....BFM8T61CT2L1QCEMIK50	11/13/2020	11/20/2020	11/20/2020	Maturity....	.....	..60,000,000	0.0 (UBS Zebra USD Index) .....	.....	.....	.....190,985	5,408	.....	.....	.....	.....	.....	.....190,985	.....	.....	03.....
Total Return Swap - J.P. Morgan Mozaic USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA7H6GLXDRUGQFU57RNE	11/20/2020	12/01/2020	12/01/2020	Maturity....	.....	640,146,079	0.0 (J.P. Morgan Mozaic Index) .....	.....	.....	.....(4,255,347)	.....	.....	.....	.....	.....	.....	.....(4,255,347)	.....	.....	03.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA7H6GLXDRUGQFU57RNE	11/20/2020	12/01/2020	12/01/2020	Maturity....	.....	276,824,368	0.0 (JP Morgan Mozaic II USD Index) .....	.....	.....	.....(1,417,757)	.....	.....	.....	.....	.....	.....	.....(1,417,757)	.....	.....	03.....
Total Return Swap - UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	UBS AG.....BFM8T61CT2L1QCEMIK50	11/20/2020	11/30/2020	11/30/2020	Maturity....	.....	102,079,008	0.0 (UBS Zebra USD Index) .....	.....	.....	.....(322,670)	13,144	.....	.....	.....	.....	.....	.....(322,670)	.....	.....	03.....
Total Return Swap - J.P. Morgan Mozaic USD Index	VAGLB: Fixed Indexed Annuity....	N/A.....	Equity / Index	JPMorgan Chase Bank NA7H6GLXDRUGQFU57RNE	11/30/2020	12/07/2020	12/07/2020	Maturity....	.....	720,459,069	0.0 (J.P. Morgan Mozaic Index) .....	.....	.....	.....(1,189,400)	.....	.....	.....	.....	.....	.....	.....(1,189,400)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 2

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

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SCHEDULE DB - PART A - SECTION 2

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)

(a)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/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

DMH1.....	3	...451,756	DJIA E-Mini Index Future Mar 2021	VAGLB: Index Universal Life...	N/A.....	Equity / Index	03/15/2021.	CME..... SNZ2OJLFK8MNNCLQOF3	12/15/2020.	301.1708	304.9700	2,925					5,699	5,699	30,879	01	500
ESH1.....	481	#####	S&P 500 E-Mini Index Future Mar 2021	VAGLB: Index Universal Life...	N/A.....	Equity / Index	03/15/2021.	CME..... SNZ2OJLFK8MNNCLQOF3	12/15/2020.	3,672.3755	3,748.8000	591,630					1,838,009	1,838,009	4,950,937	01	50
ESH1.....	2,623	#####	S&P 500 E-Mini Index Future Mar 2021	VAGLB: Fixed Indexed Annuity	N/A.....	Equity / Index	03/15/2021.	CME..... SNZ2OJLFK8MNNCLQOF3	12/15/2020.	3,661.3206	3,748.8000	3,226,290					..11,472,917	..11,472,918	..26,998,563	01	50
NQH1.....	12	3,022,036	NASDAQ 100 E-Mini Future Mar 2021	VAGLB: Index Universal Life...	N/A.....	Equity / Index	03/15/2021.	CME..... SNZ2OJLFK8MNNCLQOF3	12/15/2020.	12,591.8150	12,885.5000	10,560					70,484	70,484	123,516	01	20
MFSH1....	59	6,190,122	MSCI EAFE Mini Index Future Mar 2021	VAGLB: Index Universal Life...	N/A.....	Equity / Index	03/15/2021.	NYF..... 5493004R83R1LVX2IL36..	12/15/2020.	2,098.3465	2,130.8000	(50,740)					95,738	95,738	607,288	01	50
MFSH1....	893	#####	MSCI EAFE Mini Index Future Mar 2021	VAGLB: Fixed Indexed Annuity	N/A.....	Equity / Index	03/15/2021.	NYF..... 5493004R83R1LVX2IL36..	12/15/2020.	2,103.2427	2,130.8000	(767,980)					1,230,432	1,230,432	9,191,657	01	50
1539999999. Total-Long Futures-Hedging Other.....												...3,012,685	0	0	0	0	..14,713,280	..14,713,280	..41,902,840	XXX	XXX
1579999999. Total-Long Futures.....												...3,012,685	0	0	0	0	..14,713,280	..14,713,280	..41,902,840	XXX	XXX

Totals

1709999999. Total-Hedging Other.....	...3,012,685	0	0	0	0	..14,713,280	..14,713,280	..41,902,840	XXX	XXX
1759999999. TOTAL.....	...3,012,685	0	0	0	0	..14,713,280	..14,713,280	..41,902,840	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America - L&A	..28,158,500	..13,744,340	..41,902,840
Total Net Cash Deposits.....	..28,158,500	..13,744,340	..41,902,840

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

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

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
Long Futures																			
Hedging Other																			
DMH0.....	274	36,711,134	DJIA E-Mini Index Future Mar 2020	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	03/15/2020.	CME.....	SNZ2OJLFK8MNNCLQOF3	12/15/2019	267.9645	03/15/2020	259.7261	Sale.....	(1,128,662)	(1,128,662)	.....	.....01	500
DMH1.....	140	21,055,587	DJIA E-Mini Index Future Mar 2021	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	12/15/2020.	CME.....	SNZ2OJLFK8MNNCLQOF3	09/15/2020	300.7941	12/15/2020	300.6018	Sale.....	(13,464)	(13,464)	.....	.....01	500
DMM0.....	350	35,560,317	DJIA E-Mini Index Future Jun 2020.	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	03/15/2020.	CME.....	SNZ2OJLFK8MNNCLQOF3	12/15/2019	203.2018	03/15/2020	203.7877	Sale.....	102,534	102,534	.....	.....01	500
DMM0.....	521	58,356,467	DJIA E-Mini Index Future Jun 2020.	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	06/15/2020.	CME.....	SNZ2OJLFK8MNNCLQOF3	03/15/2020	224.0171	06/15/2020	230.8794	Sale.....	1,787,609	1,787,609	.....	.....01	500
DMU0.....	130	16,426,571	DJIA E-Mini Index Future Sep 2020	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	06/15/2020.	CME.....	SNZ2OJLFK8MNNCLQOF3	03/15/2020	252.7165	06/15/2020	260.9414	Sale.....	534,622	534,622	.....	.....01	500
DMU0.....	336	44,997,018	DJIA E-Mini Index Future Sep 2020	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	09/15/2020.	CME.....	SNZ2OJLFK8MNNCLQOF3	06/15/2020	267.8394	09/15/2020	270.9374	Sale.....	520,473	520,473	.....	.....01	500
DMZ0.....	137	18,814,708	DJIA E-Mini Index Future Dec 2020	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	09/15/2020.	CME.....	SNZ2OJLFK8MNNCLQOF3	06/15/2020	274.6673	09/15/2020	278.2821	Sale.....	247,618	247,618	.....	.....01	500
DMZ0.....	316	45,215,765	DJIA E-Mini Index Future Dec 2020	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	12/15/2020.	CME.....	SNZ2OJLFK8MNNCLQOF3	09/15/2020	286.1757	12/15/2020	291.1255	Sale.....	782,057	782,057	.....	.....01	500
ESH0.....	4,639	769,254,591	S&P 500 E-Mini Index Future Mar 2020	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	03/15/2020.	CME.....	SNZ2OJLFK8MNNCLQOF3	12/15/2019	3,316.4673	03/15/2020	3,135.2028	Sale.....	(42,044,294)	(42,044,294)	.....	.....01	50
ESH0.....	2,971	517,559,150	S&P 500 E-Mini Index Future Mar 2020	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index...	03/15/2020.	CME.....	SNZ2OJLFK8MNNCLQOF3	12/15/2019	3,484.0737	03/15/2020	3,278.1946	Sale.....	(30,583,346)	(30,583,346)	.....	.....01	50
ESH1.....	255	46,544,986	S&P 500 E-Mini Index Future Mar 2021	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	12/15/2020.	CME.....	SNZ2OJLFK8MNNCLQOF3	09/15/2020	3,650.5871	12/15/2020	3,672.5313	Sale.....	279,788	279,788	.....	.....01	50
ESH1.....	46	8,420,103	S&P 500 E-Mini Index Future Mar 2021	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index...	12/15/2020.	CME.....	SNZ2OJLFK8MNNCLQOF3	09/15/2020	3,660.9141	12/15/2020	3,642.2500	Sale.....	(42,927)	(42,928)	.....	.....01	50
ESM0.....	600	73,405,553	S&P 500 E-Mini Index Future Jun 2020	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	03/15/2020.	CME.....	SNZ2OJLFK8MNNCLQOF3	12/15/2019	2,446.8518	03/15/2020	2,417.0049	Sale.....	(895,408)	(895,408)	.....	.....01	50
ESM0.....	5,685	779,903,320	S&P 500 E-Mini Index Future Jun 2020	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	06/15/2020.	CME.....	SNZ2OJLFK8MNNCLQOF3	03/15/2020	2,743.7232	06/15/2020	2,810.1342	Sale.....	18,877,323	18,877,323	.....	.....01	50
ESM0.....	925	112,390,041	S&P 500 E-Mini Index Future Jun 2020	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index...	03/15/2020.	CME.....	SNZ2OJLFK8MNNCLQOF3	12/15/2019	2,430.0549	03/15/2020	2,397.8279	Sale.....	(1,490,501)	(1,490,501)	.....	.....01	50
ESM0.....	5,647	758,302,036	S&P 500 E-Mini Index Future Jun 2020	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index...	06/15/2020.	CME.....	SNZ2OJLFK8MNNCLQOF3	03/15/2020	2,685.6810	06/15/2020	2,772.2798	Sale.....	24,451,151	24,451,151	.....	.....01	50
ESU0.....	695	104,354,590	S&P 500 E-Mini Index Future Sep 2020	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	06/15/2020.	CME.....	SNZ2OJLFK8MNNCLQOF3	03/15/2020	3,003.0098	06/15/2020	3,047.0033	Sale.....	1,528,775	1,528,775	.....	.....01	50
ESU0.....	2,924	447,451,473	S&P 500 E-Mini Index Future Sep 2020	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	09/15/2020.	CME.....	SNZ2OJLFK8MNNCLQOF3	06/15/2020	3,060.5436	09/15/2020	3,291.5480	Sale.....	33,772,850	33,772,850	.....	.....01	50
ESU0.....	430	64,622,945	S&P 500 E-Mini Index Future Sep 2020	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index...	06/15/2020.	CME.....	SNZ2OJLFK8MNNCLQOF3	03/15/2020	3,005.7183	06/15/2020	3,012.3750	Sale.....	143,118	143,118	.....	.....01	50
ESU0.....	3,071	461,497,156	S&P 500 E-Mini Index Future Sep 2020	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index...	09/15/2020.	CME.....	SNZ2OJLFK8MNNCLQOF3	06/15/2020	3,005.5171	09/15/2020	3,255.2825	Sale.....	38,351,465	38,351,465	.....	.....01	50
ESZ0.....	334	55,649,420	S&P 500 E-Mini Index Future Dec 2020	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	09/15/2020.	CME.....	SNZ2OJLFK8MNNCLQOF3	06/15/2020	3,332.3006	09/15/2020	3,336.0250	Sale.....	62,197	62,198	.....	.....01	50
ESZ0.....	1,240	209,436,905	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	3,378.0146	12/15/2020	3,505.7632	Sale.....	7,920,412	7,920,412	.....	.....01	50
ESZ0.....	224	37,466,391	S&P 500 E-Mini Index Future Dec 2020	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index...	09/15/2020.	CME.....	SNZ2OJLFK8MNNCLQOF3	06/15/2020	3,345.2135	09/15/2020	3,294.2206	Sale.....	(571,121)	(571,121)	.....	.....01	50
ESZ0.....	2,977	477,913,733	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	3,210.7070	12/15/2020	3,501.3607	Sale.....	43,263,804	43,263,804	.....	.....01	50
NQH0.....	289	49,385,630	NASDAQ 100 E-Mini Future Mar 2020	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	03/15/2020.	CME.....	SNZ2OJLFK8MNNCLQOF3	12/15/2019	8,544.2267	03/15/2020	8,346.7691	Sale.....	(1,141,305)	(1,141,305)	.....	.....01	20

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NQH1.....	96	24,071,300	NASDAQ 100 E-Mini Future Mar 2021	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	12/15/2020.	CME..... SNZ2OJLFK8MNNCLQOF3	09/15/2020	12,537.1353	12/15/2020	12,620.1833	Sale.....	159,452	159,452	.....	.....	.....01	20
NQMO.....	400	58,577,631	NASDAQ 100 E-Mini Future Jun 2020	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	03/15/2020.	CME..... SNZ2OJLFK8MNNCLQOF3	12/15/2019	7,322.2038	03/15/2020	7,336.0579	Sale.....	110,832	110,832	.....	.....	.....01	20
NQMO.....	531	84,850,728	NASDAQ 100 E-Mini Future Jun 2020	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	06/15/2020.	CME..... SNZ2OJLFK8MNNCLQOF3	03/15/2020	7,989.7107	06/15/2020	8,397.6617	Sale.....	4,332,439	4,332,439	.....	.....	.....01	20
NQU0.....	96	18,483,965	NASDAQ 100 E-Mini Future Sep 2020	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	06/15/2020.	CME..... SNZ2OJLFK8MNNCLQOF3	03/15/2020	9,627.0651	06/15/2020	9,957.3929	Sale.....	634,229	634,229	.....	.....	.....01	20
NQU0.....	280	58,805,787	NASDAQ 100 E-Mini Future Sep 2020	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	09/15/2020.	CME..... SNZ2OJLFK8MNNCLQOF3	06/15/2020	10,501.0334	09/15/2020	11,081.7357	Sale.....	3,251,933	3,251,933	.....	.....	.....01	20
NQZ0.....	98	21,962,993	NASDAQ 100 E-Mini Future Dec 2020	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	09/15/2020.	CME..... SNZ2OJLFK8MNNCLQOF3	06/15/2020	11,205.6084	09/15/2020	11,366.1429	Sale.....	314,648	314,648	.....	.....	.....01	20
NQZ0.....	250	58,063,951	NASDAQ 100 E-Mini Future Dec 2020	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	12/15/2020.	CME..... SNZ2OJLFK8MNNCLQOF3	09/15/2020	11,612.7902	12/15/2020	11,917.3125	Sale.....	1,522,612	1,522,612	.....	.....	.....01	20
MFSH0.....	95	9,409,029	MSCI EAFE Mini Index Future Mar 2020	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	03/15/2020.	NYF..... 5493004R83R1LVX2IL36..	12/15/2019	1,980.8483	03/15/2020	1,720.3600	Sale.....	(1,237,319)	(1,237,319)	.....	.....	.....01	50
MFSH0.....	910	94,203,217	MSCI EAFE Mini Index Future Mar 2020	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index...	03/15/2020.	NYF..... 5493004R83R1LVX2IL36..	12/15/2019	2,070.4004	03/15/2020	1,844.9690	Sale.....	(10,257,128)	(10,257,128)	.....	.....	.....01	50
MFSH1.....	18	1,890,993	MSCI EAFE Mini Index Future Mar 2021	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	12/15/2020.	NYF..... 5493004R83R1LVX2IL36..	09/15/2020	2,101.1037	12/15/2020	2,105.9809	Sale.....	4,389	4,389	.....	.....	.....01	50
MFSH1.....	62	6,523,577	MSCI EAFE Mini Index Future Mar 2021	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index...	12/15/2020.	NYF..... 5493004R83R1LVX2IL36..	09/15/2020	2,104.3796	12/15/2020	2,083.9889	Sale.....	(63,211)	(63,211)	.....	.....	.....01	50
MFSM0.....	10	741,299	MSCI EAFE Mini Index Future Jun 2020	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	03/15/2020.	NYF..... 5493004R83R1LVX2IL36..	12/15/2019	1,482.5988	03/15/2020	1,372.0000	Sale.....	(55,299)	(55,299)	.....	.....	.....01	50
MFSM0.....	47	3,983,648	MSCI EAFE Mini Index Future Jun 2020	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	06/15/2020.	NYF..... 5493004R83R1LVX2IL36..	03/15/2020	1,695.1695	06/15/2020	1,786.0000	Sale.....	213,452	213,452	.....	.....	.....01	50
MFSM0.....	70	5,200,546	MSCI EAFE Mini Index Future Jun 2020	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index...	03/15/2020.	NYF..... 5493004R83R1LVX2IL36..	12/15/2019	1,485.8702	03/15/2020	1,361.2375	Sale.....	(436,214)	(436,214)	.....	.....	.....01	50
MFSM0.....	599	46,886,965	MSCI EAFE Mini Index Future Jun 2020	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index...	06/15/2020.	NYF..... 5493004R83R1LVX2IL36..	03/15/2020	1,565.5080	06/15/2020	1,637.5842	Sale.....	2,158,681	2,158,681	.....	.....	.....01	50
MFSU0.....	8	712,080	MSCI EAFE Mini Index Future Sep 2020	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	06/15/2020.	NYF..... 5493004R83R1LVX2IL36..	03/15/2020	1,780.1988	06/15/2020	1,780.7000	Sale.....	200	200	.....	.....	.....01	50
MFSU0.....	119	10,888,826	MSCI EAFE Mini Index Future Sep 2020	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	09/15/2020.	NYF..... 5493004R83R1LVX2IL36..	06/15/2020	1,830.0548	09/15/2020	1,858.6805	Sale.....	170,323	170,323	.....	.....	.....01	50
MFSU0.....	90	7,999,914	MSCI EAFE Mini Index Future Sep 2020	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index...	06/15/2020.	NYF..... 5493004R83R1LVX2IL36..	03/15/2020	1,777.7586	06/15/2020	1,766.5909	Sale.....	(50,255)	(50,255)	.....	.....	.....01	50
MFSU0.....	894	81,284,319	MSCI EAFE Mini Index Future Sep 2020	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index...	09/15/2020.	NYF..... 5493004R83R1LVX2IL36..	06/15/2020	1,818.4412	09/15/2020	1,852.0469	Sale.....	1,502,179	1,502,179	.....	.....	.....01	50
MFSZ0.....	18	1,686,053	MSCI EAFE Mini Index Future Dec 2020	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	09/15/2020.	NYF..... 5493004R83R1LVX2IL36..	06/15/2020	1,873.3921	09/15/2020	1,852.3400	Sale.....	(18,947)	(18,947)	.....	.....	.....01	50
MFSZ0.....	108	9,777,705	MSCI EAFE Mini Index Future Dec 2020	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	12/15/2020.	NYF..... 5493004R83R1LVX2IL36..	09/15/2020	1,810.6862	12/15/2020	1,924.9593	Sale.....	617,075	617,075	.....	.....	.....01	50
MFSZ0.....	146	13,641,948	MSCI EAFE Mini Index Future Dec 2020	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index...	09/15/2020.	NYF..... 5493004R83R1LVX2IL36..	06/15/2020	1,868.7600	09/15/2020	1,845.8827	Sale.....	(167,004)	(167,004)	.....	.....	.....01	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
MFSZ0.....	1,132	101,434,530	MSCI EAFE Mini Index Future Dec 2020	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index...	12/15/2020.	NYF..... 5493004R83R1LVX2IL36..	09/15/2020	1,792.1295	12/15/2020	1,914.5356	Sale.....	6,928,186	6,928,186	.....	.....	.....01	50
1539999999. Total-Long Futures-Hedging Other.....														104,350,020	104,350,020	0	0	XXX	XXX
1579999999. Total-Long Futures.....														104,350,020	104,350,020	0	0	XXX	XXX
Short Futures																			
Hedging Other																			
DMM0.....	71	6,902,338	DJIA E-Mini Index Future Jun 2020.	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	03/15/2020.	CME..... SNZ2OJLFK8MNNCLQOF3	12/15/2019	194.4321	03/15/2020	204.6117	Sale.....	(361,376)	(361,376)	.....	.....	.....01	500
DMM0.....	5	590,075	DJIA E-Mini Index Future Jun 2020.	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	06/15/2020.	CME..... SNZ2OJLFK8MNNCLQOF3	03/15/2020	236.0300	06/15/2020	239.8154	Sale.....	(9,464)	(9,464)	.....	.....	.....01	500
ESH0.....	2,413	359,829,212	S&P 500 E-Mini Index Future Mar 2020	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	03/15/2020.	CME..... SNZ2OJLFK8MNNCLQOF3	12/15/2019	2,982.4220	03/15/2020	3,079.3645	Sale.....	(11,696,114)	(11,696,114)	.....	.....	.....01	50
ESH0.....	4,004	562,072,367	S&P 500 E-Mini Index Future Mar 2020	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index...	03/15/2020.	CME..... SNZ2OJLFK8MNNCLQOF3	12/15/2019	2,807.5543	03/15/2020	2,975.9600	Sale.....	(33,714,826)	(33,714,826)	.....	.....	.....01	50
ESM0.....	25	3,160,250	S&P 500 E-Mini Index Future Jun 2020	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	03/15/2020.	CME..... SNZ2OJLFK8MNNCLQOF3	12/15/2019	2,528.2000	03/15/2020	2,570.6213	Sale.....	(53,027)	(53,027)	.....	.....	.....01	50
ESM0.....	600	85,678,624	S&P 500 E-Mini Index Future Jun 2020	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	06/15/2020.	CME..... SNZ2OJLFK8MNNCLQOF3	03/15/2020	2,855.9541	06/15/2020	2,886.4588	Sale.....	(915,140)	(915,140)	.....	.....	.....01	50
ESM0.....	250	29,910,988	S&P 500 E-Mini Index Future Jun 2020	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index...	03/15/2020.	CME..... SNZ2OJLFK8MNNCLQOF3	12/15/2019	2,392.8790	03/15/2020	2,502.4149	Sale.....	(1,369,199)	(1,369,199)	.....	.....	.....01	50
ESM0.....	470	67,014,216	S&P 500 E-Mini Index Future Jun 2020	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index...	06/15/2020.	CME..... SNZ2OJLFK8MNNCLQOF3	03/15/2020	2,851.6688	06/15/2020	2,881.5920	Sale.....	(703,196)	(703,196)	.....	.....	.....01	50
ESZ0.....	31	5,021,210	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	3,239.4903	12/15/2020	3,397.2247	Sale.....	(244,488)	(244,488)	.....	.....	.....01	50
ESZ0.....	40	6,479,063	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	3,239.5313	12/15/2020	3,332.6238	Sale.....	(186,185)	(186,185)	.....	.....	.....01	50
NQH0.....	5	944,288	NASDAQ 100 E-Mini Future Mar 2020	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	03/15/2020.	CME..... SNZ2OJLFK8MNNCLQOF3	12/15/2019	9,442.8775	03/15/2020	9,596.7084	Sale.....	(15,383)	(15,383)	.....	.....	.....01	20
NQM0.....	87	12,442,867	NASDAQ 100 E-Mini Future Jun 2020	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	03/15/2020.	CME..... SNZ2OJLFK8MNNCLQOF3	12/15/2019	7,151.0733	03/15/2020	7,472.1510	Sale.....	(558,675)	(558,675)	.....	.....	.....01	20
NQM0.....	5	871,015	NASDAQ 100 E-Mini Future Jun 2020	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	06/15/2020.	CME..... SNZ2OJLFK8MNNCLQOF3	03/15/2020	8,710.1500	06/15/2020	9,142.5510	Sale.....	(43,240)	(43,240)	.....	.....	.....01	20
MFSH0.....	50	4,808,627	MSCI EAFE Mini Index Future Mar 2020	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index...	03/15/2020.	NYF..... 5493004R83R1LVX2IL36..	12/15/2019	1,923.4506	03/15/2020	1,989.2942	Sale.....	(164,609)	(164,609)	.....	.....	.....01	50
MFSH1.....	15	1,587,178	MSCI EAFE Mini Index Future Mar 2021	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	12/15/2020.	NYF..... 5493004R83R1LVX2IL36..	09/15/2020	2,116.2373	12/15/2020	2,101.2618	Sale.....	11,232	11,232	.....	.....	.....01	50
MFSM0.....	10	799,775	MSCI EAFE Mini Index Future Jun 2020	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index...	06/15/2020.	NYF..... 5493004R83R1LVX2IL36..	03/15/2020	1,599.5506	06/15/2020	1,642.0834	Sale.....	(21,266)	(21,266)	.....	.....	.....01	50
MFSZ0.....	2	177,565	MSCI EAFE Mini Index Future Dec 2020	VAGLB: Index Universal Life.....	N/A.....	Equity / Index...	12/15/2020.	NYF..... 5493004R83R1LVX2IL36..	09/15/2020	1,775.6506	12/15/2020	1,876.3929	Sale.....	(10,074)	(10,074)	.....	.....	.....01	50
MFSZ0.....	6	550,665	MSCI EAFE Mini Index Future Dec 2020	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index...	09/15/2020.	NYF..... 5493004R83R1LVX2IL36..	06/15/2020	1,835.5506	09/15/2020	1,869.4535	Sale.....	(10,171)	(10,171)	.....	.....	.....01	50
MFSZ0.....	33	2,928,984	MSCI EAFE Mini Index Future Dec 2020	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index...	12/15/2020.	NYF..... 5493004R83R1LVX2IL36..	09/15/2020	1,775.1415	12/15/2020	1,870.1174	Sale.....	(156,710)	(156,710)	.....	.....	.....01	50
1609999999. Total-Short Futures-Hedging Other.....														(50,221,911)	(50,221,911)	0	0	XXX	XXX
1649999999. Total-Short Futures.....														(50,221,911)	(50,221,911)	0	0	XXX	XXX

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20					
															16	17	18							
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point					
Totals																								
1709999999. Total-Hedging Other.....															54,128,109	54,128,109	0	0	XXX	XXX				
1759999999. TOTAL.....															54,128,109	54,128,109	0	0	XXX	XXX				

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives											
0199999999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	41,902,840	.....	.....41,902,840	3,831,405	(818,720)	3,831,405	41,902,840	41,902,840
Over-the-Counter NAIC 1 Designation											
Bank of America NA.....	B4TYDEB6GKMZO031MB27.....	Y.....	Y.....	11,954,000	25,012,310	(11,632,400)	1,425,910	25,012,310	(11,753,049)	1,305,261	2,537,454
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573.....	Y.....	Y.....	2,693,000	2,282,350	(11,698,465)	0	11,711,009	(9,529,378)	0	3,322,668
BNP Paribas.....	R0MUWSFPU8MPRO8K5P83....	Y.....	Y.....	38,885,000	45,921,580	(10,297,873)	0	45,921,580	(6,644,825)	391,755	2,417,233
Citibank NA.....	E57ODZWZ7FF32TWFA76.....	Y.....	Y.....	5,160,000	(27,272,935)	0	10,861,826	(18,689,810)	0	6,497,410	0
Credit Suisse Internationl.....	E58DKGMJYYYJLN8C3868.....	Y.....	Y.....	45,032,000	46,085,257	1,053,257	46,085,257	1,053,257	1,053,257	0	0
JPMorgan Chase Bank NA.....	7H6GLXDRUGQFU57RNE97.....	Y.....	Y.....	745,113,000	757,248,021	(2,131,702)	10,003,318	757,902,209	(2,131,702)	10,657,507	1,195,735
Merrill Lynch Capital Services.....	GDWTXX036O1TB7DW3U69.....	Y.....	Y.....	1,860,000	591,500	0	1,847,878	0	0	381,184	0
Morgan Stanley & Co Intern.....	4PQUHN3JPFGFNF3BB653.....	Y.....	Y.....	33,001,000	33,614,671	613,671	33,614,671	613,671	613,671	0	0
Royal Bank of Scotland.....	RR3QWICWWWIPCS8A4S074.....	Y.....	Y.....	6,068,000	1,123,200	(7,846,295)	0	5,248,628	(152,950)	0	2,215,919
Societe General SA.....	O2RNE8IBXP4R0TD8PU41.....	Y.....	Y.....	4,550,000	3,320,373	0	4,622,552	72,552	72,552	411,702	0
UBS AG.....	BFM8T61CT2L1QCCEMIK50.....	Y.....	Y.....	223,625,000	234,288,284	(574,392)	10,088,892	234,288,284	(574,392)	10,088,892	73,417
Wells Fargo Securities LLC.....	KB1H1DSPRFMYMCUFXT09....	Y.....	Y.....	47,345,000	48,228,256	883,256	48,228,256	883,256	883,256	0	0
0299999999. Total NAIC 1 Designation.....			1,160,126,000	1,202,875,801	(71,454,063)	24,068,305	1,225,344,460	(49,476,105)	25,066,151	19,052,722	3,806,606
0999999999. Gross Totals.....			1,160,126,000	1,244,778,641	(71,454,063)	65,971,145	1,229,175,865	(50,294,825)	28,897,556	60,955,562	45,709,446
1. Offset per SSAP No. 64					.....	.....					
2. Net after right of offset per SSAP No. 64					1,244,778,641	(71,454,063)					

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1	2	3	4	5	6	7	8	9
Exchange Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
Bank of America Corp - CME.....	SNZ2OJLFK8MNNCLQOF39..	Cash.....	Cash.....	32,103,895		32,103,895		I.....
Bank of America Corp - NYF.....	5493004R83R1LVX2IL36.....	Cash.....	Cash.....	9,798,945		9,798,945		I.....
Citibank NA - OTC.....	E57ODZWZ7FF32TWEFA76..	Cash.....	Cash.....	6,559,000		6,559,000		V.....
0199999999. Totals.....				48,461,840	0	48,461,840	XXX	XXX
Collateral Pledged to Reporting Entity								
Bank of America Corp - OTC.....	B4TYDEB6GKMZO031MB27..	Cash.....	Cash.....	11,954,000		XXX		V.....
Barclays Bank PLC - OTC.....	G5GSEF7VJP5I7OUK5573....	Cash.....	Cash.....	2,693,000		XXX		V.....
BNP Paribas - OTC.....	R0MUWSFPU8MPRO8K5P83	Cash.....	Cash.....	38,885,000		XXX		V.....
Credit Suisse Intl - OTC.....	E58DKGMJYYYJLN8C3868...	Cash.....	Cash.....	45,032,000		XXX		V.....
JPMorgan Chase & Co - OTC.....	7H6GLXDRUGQFU57RNE97.	Cash.....	Cash.....	745,113,000		XXX		V.....
Merrill Lynch Capital Services - OTC.....	GDWTXX036O1TB7DW3U69.	Cash.....	Cash.....	1,860,000		XXX		V.....
Morgan Stanley & Co Intl Ltd - OTC.....	4PQUHN3JPFGFNF3BB653...	Cash.....	Cash.....	33,001,000		XXX		V.....
Royal Bank of Scotland - OTC.....	RR3QWICWWIPCS8A4S074..	Cash.....	Cash.....	6,068,000		XXX		V.....
Societe Generale - OTC.....	O2RNE8IBXP4R0TD8PU41....	Cash.....	Cash.....	4,550,000		XXX		V.....
UBS AG - OTC.....	BFM8T61CT2L1QCEMIK50....	Cash.....	Cash.....	223,625,000		XXX		V.....
Wells Fargo - OTC.....	KB1H1DSPRFMYMCUFXT09...	Cash.....	Cash.....	47,345,000		XXX		V.....
0299999999. Totals.....				1,160,126,000	0	XXX	XXX	XXX

SCHEDULE DB - PART E

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

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

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

NONE

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO 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.....		1.A	68,299,122	68,299,122	01/04/2021.....
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type).....			68,299,122	68,299,122	XXX
9999999.	Totals.....			68,299,122	68,299,122	XXX

General Interrogatories:

1. The activity for the year: Fair Value \$.....(1,989,095) Book/Adjusted Carrying Value \$.....(1,989,095)
2. Average balance for the year: Fair Value \$.....50,046,799 Book/Adjusted Carrying Value \$.....50,046,799

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	68,299,122	1B	0	1C	0
		1D	0	1E	0
		1F	0	1G	0
2A	0	2B	0	2C	0
3A	0	3B	0	3C	0
4A	0	4B	0	4C	0
5A	0	5B	0	5C	0
6	0				

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
Bank of New York Mellon..... New York, NY.....					23,727,706	XXX
JP Morgan Chase..... New York, NY.....					(17,674,335)	XXX
Fifth Third Bank..... Cincinnati, OH.....					18,715	XXX
0199998. Deposits in.....4 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories	XXX	XXX			445,212	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	6,517,298	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	6,517,298	XXX
0599999. Total Cash.....	XXX	XXX	0	0	6,517,298	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	19,368,700	4. April.....	(253,337)	7. July.....	6,706,836	10. October.....	(11,120,872)
2. February.....	6,396,823	5. May.....	4,343,850	8. August.....	(10,114,474)	11. November.....	(28,940,037)
3. March.....	7,935,907	6. June.....	11,247,461	9. September.....	(14,996,743)	12. December.....	6,517,298

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
38141W 32 3	Goldman Sachs Fin Sq Treas Oblig Fd.....		12/31/2020.....			7,968,290	171	
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....						7,968,290	171	0
Other Cash Equivalents								
	Nationwide Cash Management Co.....		12/31/2020.....	0.467		1,429,987,319		180,609
8799999. Total - Other Cash Equivalents.....						1,429,987,319	0	180,609
8899999. Total - Cash Equivalents						1,437,955,609	171	180,609

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	0	1B	0	1C	0	1D	0
1E	0	1F	0	1G	0		
2A	0	2B	0	2C	0		
3A	0	3B	0	3C	0		
4A	0	4B	0	4C	0		
5A	0	5B	0	5C	0		
6	0						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
States, Etc.							
1. Alabama.....	AL						
2. Alaska.....	AK						
3. Arizona.....	AZ						
4. Arkansas.....	AR	B...	For protection of state's ph's.....			108,699	118,714
5. California.....	CA						
6. Colorado.....	CO						
7. Connecticut.....	CT						
8. Delaware.....	DE						
9. District of Columbia.....	DC						
10. Florida.....	FL						
11. Georgia.....	GA	B...	For protection of state's ph's.....			40,216	45,606
12. Hawaii.....	HI						
13. Idaho.....	ID						
14. Illinois.....	IL						
15. Indiana.....	IN						
16. Iowa.....	IA						
17. Kansas.....	KS						
18. Kentucky.....	KY						
19. Louisiana.....	LA						
20. Maine.....	ME						
21. Maryland.....	MD						
22. Massachusetts.....	MA	B...	For protection of state's ph's.....			110,041	126,277
23. Michigan.....	MI						
24. Minnesota.....	MN						
25. Mississippi.....	MS						
26. Missouri.....	MO						
27. Montana.....	MT						
28. Nebraska.....	NE						
29. Nevada.....	NV	B...	For protection of state's ph's.....			200,074	229,594
30. New Hampshire.....	NH	B...	For protection of state's ph's.....			608,984	825,315
31. New Jersey.....	NJ						
32. New Mexico.....	NM	B...	For protection of state's ph's.....			255,623	291,912
33. New York.....	NY						
34. North Carolina.....	NC	B...	For protection of state's ph's.....			401,281	457,430
35. North Dakota.....	ND						
36. Ohio.....	OH	B...	For protection of all ph's.....	2,857,846	3,810,714		
37. Oklahoma.....	OK						
38. Oregon.....	OR						
39. Pennsylvania.....	PA						
40. Rhode Island.....	RI						
41. South Carolina.....	SC	B...	For protection of state's ph's.....			130,702	148,220
42. South Dakota.....	SD						
43. Tennessee.....	TN						
44. Texas.....	TX						
45. Utah.....	UT						
46. Vermont.....	VT						
47. Virginia.....	VA	B...	For protection of state's ph's.....			608,984	825,315
48. Washington.....	WA						
49. West Virginia.....	WV						
50. Wisconsin.....	WI						
51. Wyoming.....	WY						
52. American Samoa.....	AS						
53. Guam.....	GU						
54. Puerto Rico.....	PR						
55. US Virgin Islands.....	VI						
56. Northern Mariana Islands.....	MP						
57. Canada.....	CAN						
58. Aggregate Alien and Other.....	OT	XXX	XXX	0	0	0	0
59. Total.....		XXX	XXX	2,857,846	3,810,714	2,464,604	3,068,383

DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX	0	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	0	0	0	0	0