



QUARTERLY STATEMENT

As of March 31, 2021
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

ANDREA D IACOBONI
(Name)

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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		

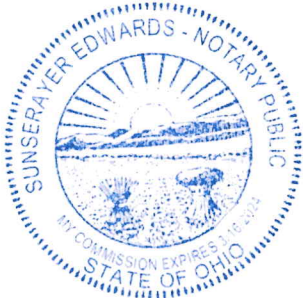
State of..... OHIO
County of..... FRANKLIN

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

Subscribed and sworn to before me
This 5th day of May
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



NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	25,322,753,936		25,322,753,936	24,756,220,478
2. Stocks:				
2.1 Preferred stocks.....	2,277,412		2,277,412	2,077,350
2.2 Common stocks.....	47,354,898		47,354,898	41,601,998
3. Mortgage loans on real estate:				
3.1 First liens.....	6,662,899,233		6,662,899,233	6,618,132,407
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$.....14,424,951), cash equivalents (\$.....1,947,844,866) and short-term investments (\$.....300,000,000).....	2,262,269,817		2,262,269,817	1,694,472,907
6. Contract loans (including \$.....0 premium notes).....	145,626,222	6,688	145,619,534	140,886,346
7. Derivatives.....	577,511,175		577,511,175	1,202,875,801
8. Other invested assets.....	453,703,200	3,166,018	450,537,182	413,003,308
9. Receivables for securities.....			0	
10. Securities lending reinvested collateral assets.....	59,729,005		59,729,005	68,299,122
11. Aggregate write-ins for invested assets.....	49,079,105	0	49,079,105	53,316,976
12. Subtotals, cash and invested assets (Lines 1 to 11).....	35,583,204,003	3,172,706	35,580,031,297	34,990,886,693
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	257,089,306	161,111	256,928,195	251,733,090
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	14,680,116	12,544,475	2,135,641	2,857,413
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	39,758,004		39,758,004	40,002,395
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	13,463,129		13,463,129	4,910,012
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....	6,014,292		6,014,292	16,217,411
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0	38,622,596
18.2 Net deferred tax asset.....	370,180,452	84,789,145	285,391,307	108,879,664
19. Guaranty funds receivable or on deposit.....	597,670		597,670	597,670
20. Electronic data processing equipment and software.....			0	
21. Furniture and equipment, including health care delivery assets (\$.....0).....			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	83,462		83,462	117,230
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	122,026,548	100,049,327	21,977,221	11,356,776
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	36,407,096,982	200,716,764	36,206,380,218	35,466,180,950
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	2,188,216,722		2,188,216,722	2,096,582,650
28. Total (Lines 26 and 27).....	38,595,313,704	200,716,764	38,394,596,940	37,562,763,600

DETAILS OF WRITE-INS				
1101. Other invested assets receivable.....	1,716,000		1,716,000	988,677
1102. Derivative collateral and receivables.....	47,363,105		47,363,105	52,328,299
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	49,079,105	0	49,079,105	53,316,976
2501. Accrued fees and other assets.....	28,482,503	6,505,282	21,977,221	11,356,776
2502. Deferred software costs.....	89,474,736	89,474,736	0	
2503. Disallowed interest maintenance reserve.....	4,069,309	4,069,309	0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	122,026,548	100,049,327	21,977,221	11,356,776

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

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....29,962,272,103 less \$.....0 included in Line 6.3 (including \$.....1,151,707,229 Modco Reserve).....	29,962,272,103	30,071,377,855
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....		
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	226,891,158	87,396,689
4. Contract claims:		
4.1 Life.....	62,856,167	53,543,063
4.2 Accident and health.....		
5. Policyholders' dividends/refunds to members \$.....0 and coupons \$.....0 due and unpaid.....		
6. Provision for policyholders' dividends/refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholder's dividends/refunds to members apportioned for payment (including \$.....0 Modco).....	924,723	947,504
6.2 Policyholder's dividends/refunds to members not yet apportioned (including \$.....0 Modco).....		
6.3 Coupons and similar benefits (including \$.....0 Modco).....		
7. Amount provisionally held for deferred dividend policies not included in Line 6.....		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....0 accident and health premiums.....	2,397,353	1,878,565
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....		
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....		
9.3 Other amounts payable on reinsurance, including \$.....0 assumed and \$....25,606,065 ceded.....	25,606,065	24,750,124
9.4 Interest Maintenance Reserve.....		
10. Commissions to agents due or accrued - life and annuity contracts \$....4,885,956, accident and health \$.....0 and deposit-type contract funds \$.....0.....	4,885,956	6,232,330
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued.....	2,677,331	2,666,717
13. Transfers to Separate Accounts due or accrued (net) (including \$....(129,842,060) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(129,842,060)	(128,612,092)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	7,393,816	7,393,816
15.1 Current federal and foreign income taxes, including \$....(319,423) on realized capital gains (losses).....	115,629,974	
15.2 Net deferred tax liability.....		
16. Unearned investment income.....	219,288	231,203
17. Amounts withheld or retained by reporting entity as agent or trustee.....	1,718,921	988,677
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....		
19. Remittances and items not allocated.....	2,322,692	9,457,469
20. Net adjustment in assets and liabilities due to foreign exchange rates.....		
21. Liability for benefits for employees and agents if not included above.....		
22. Borrowed money \$.....0 and interest thereon \$.....0.....		
23. Dividends to stockholders declared and unpaid.....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	272,217,312	242,924,814
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	1,104,501,590	1,097,721,413
24.04 Payable to parent, subsidiaries and affiliates.....	94,148,726	75,188,374
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....	155,050,800	156,051,728
24.08 Derivatives.....	43,177,715	71,454,063
24.09 Payable for securities.....	1,643,315,619	1,191,581,777
24.10 Payable for securities lending.....	59,727,601	68,294,150
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	228,187,732	10,668,196
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	33,886,280,582	33,052,136,435
27. From Separate Accounts statement.....	2,188,216,722	2,096,582,650
28. Total liabilities (Lines 26 and 27).....	36,074,497,304	35,148,719,085
29. Common capital stock.....	2,640,000	2,640,000
30. Preferred capital stock.....		
31. Aggregate write-ins for other-than-special surplus funds.....	0	0
32. Surplus notes.....		
33. Gross paid in and contributed surplus.....	3,580,624,500	3,530,624,500
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	(1,263,164,864)	(1,119,219,985)
36. Less treasury stock, at cost:		
36.1 ....0.000 shares common (value included in Line 29 \$.....0).....		
36.2 ....0.000 shares preferred (value included in Line 30 \$.....0).....		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	2,317,459,636	2,411,404,515
38. Totals of Lines 29, 30 and 37.....	2,320,099,636	2,414,044,515
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	38,394,596,940	37,562,763,600

DETAILS OF WRITE-INS

2501. Reserve for escheat funds.....	8,587,859	7,697,588
2502. Tax credit commitment liabilities.....	3,376,751	2,879,500
2503. Reserve for Litigation.....	11,500	11,500
2598. Summary of remaining write-ins for Line 25 from overflow page.....	216,211,622	79,608
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	228,187,732	10,668,196
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	1,082,040,042	1,616,652,649	4,626,872,028
2. Considerations for supplementary contracts with life contingencies.....	63,766	334,826	614,301
3. Net investment income.....	400,548,209	285,985,981	1,174,505,596
4. Amortization of Interest Maintenance Reserve (IMR).....	(573,381)	(590,976)	(2,713,240)
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....			
6. Commissions and expense allowances on reinsurance ceded.....	13,397,357	13,521,379	51,610,247
7. Reserve adjustments on reinsurance ceded.....	(43,797,911)	(49,788,899)	(166,449,832)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	20,516,509	19,977,801	80,236,203
8.2 Charges and fees for deposit-type contracts.....			
8.3 Aggregate write-ins for miscellaneous income.....	39,172,425	32,437,118	138,507,257
9. Totals (Lines 1 to 8.3).....	1,511,367,016	1,918,529,879	5,903,182,560
10. Death benefits.....	56,883,582	40,023,742	141,109,169
11. Matured endowments (excluding guaranteed annual pure endowments).....			
12. Annuity benefits.....	49,599,785	35,679,777	160,895,445
13. Disability benefits and benefits under accident and health contracts.....	72,200	41,160	149,476
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	518,414,816	246,739,907	1,296,308,601
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	1,146,531	1,614,490	4,631,007
18. Payments on supplementary contracts with life contingencies.....	319,830	362,683	1,347,833
19. Increase in aggregate reserves for life and accident and health contracts.....	492,030,878	846,767,606	3,161,854,690
20. Totals (Lines 10 to 19).....	1,118,467,622	1,171,229,365	4,766,296,221
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	162,979,300	171,119,916	592,110,392
22. Commissions and expense allowances on reinsurance assumed.....	1,483	1,714	6,470
23. General insurance expenses and fraternal expenses.....	83,286,883	86,580,772	351,673,589
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	14,827,330	12,012,149	47,246,341
25. Increase in loading on deferred and uncollected premiums.....	(1,206,929)	93,463	1,475,419
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	22,244,798	21,448,871	87,151,844
27. Aggregate write-ins for deductions.....	14,275,685	10,331,909	42,577,867
28. Totals (Lines 20 to 27).....	1,414,876,172	1,472,818,159	5,888,538,143
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	96,490,844	445,711,720	14,644,417
30. Dividends to policyholders and refunds to members.....	148,274	176,516	603,408
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	96,342,570	445,535,204	14,041,009
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	138,506,309	(135,044,867)	(38,744,955)
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	(42,163,739)	580,580,071	52,785,964
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....4,942,552 (excluding taxes of \$.....(359,242) transferred to the IMR).....	(4,883,508)	(67,586,525)	46,234,221
35. Net income (Line 33 plus Line 34).....	(47,047,247)	512,993,546	99,020,185
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	2,414,044,515	2,215,761,572	2,215,761,572
37. Net income (Line 35).....	(47,047,247)	512,993,546	99,020,185
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....2,046,968.....	8,320,415	(781,748,945)	(281,054,614)
39. Change in net unrealized foreign exchange capital gain (loss).....	(246,241)	(816,235)	(3,824,292)
40. Change in net deferred income tax.....	9,243,995	(211,380,920)	(41,655,079)
41. Change in nonadmitted assets.....	(7,199,062)	9,267,740	(35,234,905)
42. Change in liability for reinsurance in unauthorized and certified companies.....			
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....	547,645,584	1,366,710	1,366,710
44. Change in asset valuation reserve.....	(29,292,498)	11,593,627	(36,100,501)
45. Change in treasury stock.....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....			
47. Other changes in surplus in Separate Accounts Statement.....			
48. Change in surplus notes.....			
49. Cumulative effect of changes in accounting principles.....	(663,141,152)		28,585,146
50. Capital changes:			
50.1 Paid in.....			
50.2 Transferred from surplus (Stock Dividend).....			
50.3 Transferred to surplus.....			
51. Surplus adjustment:			
51.1 Paid in.....	50,000,000	50,000,000	500,000,000
51.2 Transferred to capital (Stock Dividend).....			
51.3 Transferred from capital.....			
51.4 Change in surplus as a result of reinsurance.....			
52. Dividends to stockholders.....			
53. Aggregate write-ins for gains and losses in surplus.....	37,771,327	(6,907,686)	(32,819,707)
54. Net change in capital and surplus (Lines 37 through 53).....	(93,944,879)	(415,632,163)	198,282,943
55. Capital and surplus as of statement date (Lines 36 + 54).....	2,320,099,636	1,800,129,409	2,414,044,515
DETAILS OF WRITE-INS			
08.301. Miscellaneous income.....	39,172,425	32,437,118	138,507,257
08.302.			
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	39,172,425	32,437,118	138,507,257
2701. Net investment earnings on funds withheld by ceding company.....	14,275,685	10,331,909	42,577,867
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	14,275,685	10,331,909	42,577,867
5301. Adjustment to surplus for initial reinsurance transaction gains.....	(8,340,958)	(6,907,686)	(32,819,707)
5302. Prior period adjustments.....	46,112,285		
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	37,771,327	(6,907,686)	(32,819,707)

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	1,085,494,377	1,635,382,712	4,546,429,874
2. Net investment income.....	401,463,593	280,635,026	1,175,486,589
3. Miscellaneous income.....	78,995,441	66,592,010	421,333,607
4. Total (Lines 1 through 3).....	1,565,953,411	1,982,609,748	6,143,250,070
5. Benefit and loss related payments.....	730,524,285	359,447,217	1,740,675,059
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	23,474,766	18,004,318	84,434,153
7. Commissions, expenses paid and aggregate write-ins for deductions.....	265,706,823	281,046,659	1,039,127,949
8. Dividends paid to policyholders.....	171,055	173,998	628,671
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	(11,162,951)		125,833,732
10. Total (Lines 5 through 9).....	1,008,713,978	658,672,192	2,990,699,564
11. Net cash from operations (Line 4 minus Line 10).....	557,239,433	1,323,937,556	3,152,550,506
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	498,751,973	397,879,472	1,155,415,118
12.2 Stocks.....	41,670		1,400,269
12.3 Mortgage loans.....	60,893,966	27,874,166	154,902,233
12.4 Real estate.....			
12.5 Other invested assets.....	9,469,205	5,061,844	48,419,798
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	16,007	988,801	2,788,137
12.7 Miscellaneous proceeds.....	464,541,830	21,673,852	3,574,577
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,033,714,651	453,478,135	1,366,500,132
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,104,822,291	1,584,893,590	3,699,428,877
13.2 Stocks.....	5,199,649	2,611,536	3,918,393
13.3 Mortgage loans.....	105,527,913	325,835,494	1,104,698,724
13.4 Real estate.....			
13.5 Other invested assets.....	38,466,542	38,462,629	121,018,722
13.6 Miscellaneous applications.....	184,105,489	879,991,431	437,825,475
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,438,121,884	2,831,794,680	5,366,890,191
14. Net increase or (decrease) in contract loans and premium notes.....	4,729,983	8,731,012	13,135,872
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(409,137,216)	(2,387,047,557)	(4,013,525,931)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....	50,000,000	50,000,000	500,000,000
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	139,494,469	1,256,058	14,900,528
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	230,200,224	(79,290,517)	204,656,502
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	419,694,693	(28,034,459)	719,557,030
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	567,796,910	(1,091,144,460)	(141,418,395)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	1,694,472,907	1,835,891,302	1,835,891,302
19.2 End of period (Line 18 plus Line 19.1).....	2,262,269,817	744,746,842	1,694,472,907

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

20.0001	Exchange of bond investment to bond investment.....	136,560,710	32,028,421	529,176,639
20.0002	Capitalized interest on mortgage loans.....	1,500,163	753,315	8,632,053
20.0003	Tax credit commitment liabilities.....	497,251	56,250	2,055,454
20.0004	Capitalized interest on bonds.....	1,414		326,636

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....			
2. Ordinary life insurance.....	542,468,683	404,279,411	1,803,176,238
3. Ordinary individual annuities.....	560,428,966	1,278,515,055	2,961,340,599
4. Credit life (group and individual).....			
5. Group life insurance.....			
6. Group annuities.....	51,693,387	8,807	137,527,920
7. A&H - group.....			
8. A&H - credit (group and individual).....			
9. A&H - other.....	239	135	236
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal (Lines 1 through 10).....	1,154,591,275	1,682,803,408	4,902,044,993
12. Fraternal (Fraternal Benefit Societies Only).....			
13. Subtotal (Lines 11 through 12).....	1,154,591,275	1,682,803,408	4,902,044,993
14. Deposit-type contracts.....	185,000,000	50,000,000	50,000,000
15. Total (Lines 13 and 14).....	1,339,591,275	1,732,803,408	4,952,044,993

DETAILS OF WRITE-INS

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

NOTES TO THE FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

In 2021, the Commissioner of the Department promulgated Ohio Administrative Code Section 3901-1-67, Alternative Derivative and Reserve Accounting Practices (OAC 3901-1-67), which constitutes a prescribed practice as contemplated by the NAIC SAP. The prescribed practice allows Ohio-domiciled insurance companies to utilize certain alternative derivative and reserve accounting practices for eligible derivative instruments and indexed products, respectively, in order to better align the measurement of indexed product reserves and the derivatives that hedge them. Effective January 1, 2021, the Company elected to apply OAC 3901-1-67 to its derivative instruments hedging fixed indexed annuity and indexed universal life insurance products and fixed indexed annuity reserve liabilities. As a result, the Company's net income increased \$22,470,924 for the period ended March 31, 2021 and the Company's statutory surplus decreased \$266,973,604 as of March 31, 2021.

Olentangy Reinsurance, LLC (Olentangy), a Vermont domiciled special purpose financial insurance company and subsidiary of the Company, has been granted a permitted practice from the State of Vermont that increased the subsidiary's valuation by \$67,000,000 as of March 31, 2021 and December 31, 2020.

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

	SSAP #	F/S Page	F/S Line #	2021	2020
Net Income					
Nationwide Life and Annuity Insurance Company state basis (Page 4, Line					
(1) 35, Columns 1 & 3)	XXX	XXX	XXX	\$ (47,047,247)	\$ 99,020,185
(2) State Prescribed Practice that is an increase/(decrease) from NAIC SAP					
OAC 3901-1-67:					
Derivative instruments	86	4	3	(77,152,190)	-
Reserves for indexed annuities	51	4	19	251,173,072	-
Tax impact	101	4	32	(151,549,958)	-
(3) State Permitted Practice that is an increase/(decrease) from NAIC SAP				-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ (69,518,171)	\$ 99,020,185
Surplus					
Nationwide Life and Annuity Insurance Company state basis (Page 3, Line					
(5) 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 2,320,099,636	\$ 2,414,044,515
(6) State Prescribed Practice that is an increase/(decrease) from NAIC SAP					
OAC 3901-1-67:					-
Derivative instruments	86	2, 4	7, 3	(1,136,759,903)	-
Reserves for indexed annuities	51	3, 4	1, 19	798,818,656	-
Tax impact	101	2, 4	18.2, 32	70,967,643	-
(7) State Permitted Practice that is an increase/(decrease) from NAIC SAP					-
Subsidiary valuation – Olentangy	20	2	8	67,000,000	67,000,000
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 2,520,073,240	\$ 2,347,044,515

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

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

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

C. Accounting Policies

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

- (2) Bonds, excluding loan-backed and structured securities, are stated at amortized cost, except those with an NAIC designation of “6”, which are stated at the lower of amortized cost or fair value. Amortization of premiums and discounts is calculated using the effective yield method. The Company does not hold any mandatory convertible securities or SVO-identified investments.
- (6) Loan-backed and structured securities (collectively, loan-backed securities) are stated at amortized cost or the lower of amortized cost or fair value in accordance with the provisions of Statement of Statutory Accounting Principles (SSAP) No. 43-*Revised and the Purposes and Procedures Manual* of the NAIC Securities Valuation Office. The retrospective adjustment method is used to value loan-backed securities where the collection of all contractual cash flows is probable. For all other loan-backed securities, the Company uses the prospective adjustment method. Refer to Note 5(D) for a discussion of the other-than-temporary impairment policy for loan-backed securities.

D. Going Concern

Not applicable.

NOTES TO THE FINANCIAL STATEMENTS

Note 2 – Accounting Changes and Corrections of Errors

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

Effective January 1, 2021, the Company elected to apply OAC 3901-1-67 to its derivative instruments hedging fixed indexed annuity and indexed universal life insurance products and fixed indexed annuity reserve liabilities. Under OAC 3901-1-67, derivative instruments will be carried on the statutory balance sheet at amortized cost with the initial hedge cost amortized over the term and asset payoffs realized at the end of the term being reported through net investment income rather than the derivative instruments being carried at fair value with asset payoffs realized over the term through net realized capital gains and losses. Additionally, the cash surrender value reserves for fixed indexed annuity products will only reflect index interest credits at the end of the crediting term as compared to partial index interest credits accumulating throughout the crediting term in increase in aggregate reserves for life and accident and health contracts. As a result of the Company's election to apply OAC 3901-1-67 as of January 1, 2021, total statutory admitted assets decreased \$778,357,115, total statutory liabilities decreased \$547,645,584 and total statutory capital and surplus decreased \$230,711,531. The following table summarizes the components of the total decrease in statutory surplus:

Change in reserve on account of change in valuation basis - fixed indexed annuity reserves	\$ 547,645,584
Change in net deferred income tax - reserve valuation change	(115,005,573)
Cumulative effect of changes in accounting principles - derivative instruments, net of tax	(663,351,542)
Total decrease in statutory surplus	<u>\$ (230,711,531)</u>

Effective January 1, 2021, the Company adopted revisions to SSAP No. 32R, Preferred Stock (SSAP No. 32R). The adopted revisions updated the definition for redeemable and perpetual preferred stock, and furthermore, updated the valuation classification for perpetual preferred stock to fair value. Previously, perpetual preferred stock could have been valued at amortized cost or fair value based on the rating of the security. Per SSAP No. 32R, any valuation classification changes from amortized cost to fair value are to be recognized in statutory surplus. Going forward, changes to fair value will be recognized as unrealized gains and losses in statutory surplus. As a result of this change, the Company recorded an increase to statutory surplus of \$210,390 as of January 1, 2021.

In the first quarter of 2021, the Company identified and corrected an error within the indexed universal life principle-based reserving calculation related to the mortality assumption for substandard risk policies. This resulted in an understatement of net income of \$32,709,777 and overstatement of total liabilities and understatement of surplus of \$46,112,285 as of and for the year ended December 31, 2020. In accordance with SSAP No. 3, *Accounting Changes and Corrections of Errors*, the total prior period correction was recorded as an increase to unassigned funds (surplus) and decrease to total liabilities of \$46,112,285 as of March 31, 2021.

Note 3 – Business Combinations and Goodwill

Not applicable.

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A. Mortgage Loans

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

B. Troubled Debt Restructuring

Not applicable.

C. Reverse Mortgages

Not applicable.

D. Loan-Backed Securities

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

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	\$ <u>(2,263,082)</u>
2. 12 Months or Longer	\$ <u>(10,766,256)</u>

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

1. Less than 12 Months	\$ <u>218,841,665</u>
2. 12 Months or Longer	\$ <u>352,924,043</u>

5. The Company reviews all loan-backed and structured securities in which the fair value of the given security is less than the amortized cost to determine if a given security is other-than-temporarily impaired. The Company examines characteristics of the underlying collateral, such as delinquency and default rates, the quality of the underlying borrower, the type of collateral in the pool, the vintage year of the collateral, subordination levels within the structure of the collateral pool, and the quality of any credit guarantors, to determine the cash flows expected to be received for the security. If the severity and duration of the security's unrealized loss indicates a risk of an other-than-temporary impairment, then the Company will evaluate if the amortized cost basis of the security will be recovered by comparing the present value of the cash flows expected to be received for the given security with the amortized cost basis of the security. If the present value of cash flows is greater than the amortized cost basis of a security, then the security is deemed not to be other-than-temporarily impaired.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

- 1-2. There were no changes that were considered significant to the Company from prior year end.

3. Collateral Received

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

NOTES TO THE FINANCIAL STATEMENTS

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

4-7. There were no changes that were considered significant to the Company from prior year end.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

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

2-11. Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

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

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

2. Type of Repo Trades Used

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

3. Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open - No Maturity	-	-	-	-
2. Overnight	\$81,617,386	-	-	-
3. 2 Days to 1 Week	-	-	-	-
4. > 1 Week to 1 Month	-	-	-	-
5. > 1 Month to 3 Months	-	-	-	-
6. > 3 Months to 1 Year	-	-	-	-
7. > 1 Year	-	-	-	-
b. Ending Balance				
1. Open - No Maturity	-	-	-	-
2. Overnight	\$59,729,005	-	-	-
3. 2 Days to 1 Week	-	-	-	-
4. > 1 Week to 1 Month	-	-	-	-
5. > 1 Month to 3 Months	-	-	-	-
6. > 3 Months to 1 Year	-	-	-	-
7. > 1 Year	-	-	-	-

4. Not applicable.

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

	1	2	3	4
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount	\$83,249,734		\$-	\$-
b. Ending Balance	\$60,923,585		\$-	\$-

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

ENDING BALANCE

	1	2	3	4	5	6	7	8
	None	NAIC 1	NAIC 2	NAIC 3	NAIC 4	NAIC 5	NAIC 6	Does Not Qualify as Admitted
a. Bonds - FV	\$-	\$60,923,585	\$-	\$-	\$-	\$-	\$-	\$60,923,585
b. LB & SS - FV	-	-	-	-	-	-	-	-
c. Preferred Stock - FV	-	-	-	-	-	-	-	-
d. Common Stock	-	-	-	-	-	-	-	-
e. Mortgage Loans - FV	-	-	-	-	-	-	-	-
f. Real Estate - FV	-	-	-	-	-	-	-	-
g. Derivatives - FV	-	-	-	-	-	-	-	-
Other Invested Assets -								
h. FV	-	-	-	-	-	-	-	-
i. Total Assets - FV	\$-	\$60,923,585	\$-	\$-	\$-	\$-	\$-	\$60,923,585

NOTES TO THE FINANCIAL STATEMENTS

7. Collateral Provided - Secured Borrowing

	1	2	3	4
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	\$81,617,386	-	-	-
2. Securities (FV)	-	-	-	-
3. Securities (BACV)	-	-	-	-
4. Nonadmitted Subset (BACV)	-	-	-	-
b. Ending Balance				
1. Cash	\$59,729,005	-	-	-
2. Securities (FV)	-	-	-	-
3. Securities (BACV)	-	-	-	-
4. Nonadmitted Subset (BACV)	-	-	-	-

8. Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. Overnight and Continuous	\$59,729,005	\$59,729,005
b. 30 Days or Less	-	-
c. 31 to 90 Days	-	-
d. > 90 Days	-	-

9-10. Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

J. Real Estate

Not applicable.

K. Low-Income Housing Tax Credits

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

L. Restricted Assets

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

M. Working Capital Finance Investments

Not applicable.

N. Offsetting and Netting of Assets and Liabilities

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

O. 5GI Securities

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

P. Short Sales

Not applicable.

Q. Prepayment Penalty and Acceleration Fees

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

R. Reporting Entity's Share of Cash Pool by Asset Type

Asset Type	Percent Share
(1) Cash	0%
(2) Cash equivalents	96%
(3) Short-term investments	4%
(4) Total	100%

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

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

Note 7 – Investment Income

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

Note 8 – Derivative Instruments

A. Derivatives under SSAP No. 86 – Derivatives

1-7. There were no changes that were considered significant to the Company from prior year end.

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

NOTES TO THE FINANCIAL STATEMENTS

B. Derivatives under SSAP No. 108 – Derivative Hedging Variable Annuity Guarantees

Not applicable.

Note 9 – Income Taxes

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

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

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

On April 29, 2021, the Company received a capital contribution of \$50,000,000 from Nationwide Life Insurance Company (NLIC).

On March 30, 2021, the Company received a capital contribution of \$50,000,000 from NLIC.

On March 25, 2021, the Company and Nationwide Trust Company, FSB (NTC) executed a replacement unsecured promissory note, with an interest rate of 1-month LIBOR plus 0.800% and a maturity date of up to 364 days after the date of the agreement. NTC has the ability to borrow up to \$180,000,000, NTC made an initial draw of \$115,000,000. Prior to the execution of the replacement unsecured promissory note, NTC paid the outstanding balance of \$115,000,000 of the existing unsecured promissory note.

On March 17, 2021, the Company made a capital contribution of \$4,000,000 to Nationwide SBL, LLC (NWSBL). The entire investment in NWSBL is nonadmitted.

On March 4, 2020, the Company and NWSBL executed a replacement unsecured promissory note and revolving line of credit agreement (LOC II), with an interest rate of 1-month LIBOR plus 1.25% and a maturity date of up to 364 days after the date of the agreement. Subsequent to year end NWSBL made draws of \$10,000,000 each on January 8, 2021 and February 1, 2021, making the total outstanding principal balance \$155,000,000 when LOC II was fully repaid on March 3, 2021 when the Company and NWSBL executed a new unsecured promissory note and revolving line of credit agreement ("LOC III"), with an interest rate of 1-month LIBOR plus 1.25% and a maturity date of March 2, 2022. NWSBL made draws of \$165,000,000, \$20,000,000, \$23,500,000 and \$20,000,000 on March 3, 2021, March 4, 2021, April 8, 2021 and April 26, 2021, respectively, making the total outstanding principal \$228,500,000 as of the subsequent event date.

Note 11 – Debt

A. All Other Debt

Not applicable.

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

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

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

Additionally, through its membership, the Company had access to borrow up to \$300,000,000 from the FHLB that was to expire on March 19, 2021. In February 2021, the Company terminated this agreement and entered into a new agreement with the FHLB, which expires February 4, 2022, and allows the Company and NLIC access to collectively borrow up to \$1,050,000,000 in the aggregate, which would be collateralized by pledged securities. The Company had no amounts outstanding under the agreement as of March 31, 2021. It is part of the Company's strategy to use these funds for operations, and any funds obtained from the FHLB for use in general operations, would be accounted for as borrowed money.

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year-end	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 30,000,000	\$ 30,000,000	\$ -
(c) Activity Stock	\$ 8,325,000	\$ 8,325,000	\$ -
(d) Excess Stock	\$ -	\$ -	\$ -
(e) Aggregate Total (a+b+c+d)	\$ 38,325,000	\$ 38,325,000	\$ -
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$ 5,050,000,000	XXX	XXX
2. Prior Year-end	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 30,000,000	\$ 30,000,000	\$ -
(c) Activity Stock	\$ 2,000,000	\$ 2,000,000	\$ -
(d) Excess Stock	\$ 1,300,000	\$ 1,300,000	\$ -
(e) Aggregate Total (a+b+c+d)	\$ 33,300,000	\$ 33,300,000	\$ -
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$ 4,300,000,000	XXX	XXX

NOTES TO THE FINANCIAL STATEMENTS

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1 Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$ 251,117,927	\$ 229,345,639	\$ 185,027,615
2 Current Year General Account Total Collateral Pledged	\$ 251,117,927	\$ 229,345,639	\$ 185,027,615
3 Current Year Separate Accounts Total Collateral Pledged	\$ -	\$ -	\$ -
4 Prior Year-end General and Separate Accounts Total Collateral Pledged	\$ 70,195,005	\$ 60,284,756	\$ 50,004,691

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Aggregate Borrowed at Time of Maximum Collateral
1 Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	\$ 251,117,927	\$ 229,345,639	\$ 185,027,615
2 Current Year General Account Maximum Collateral Pledged	\$ 251,117,927	\$ 229,345,639	\$ 185,027,615
3 Current Year Separate Accounts Maximum Collateral Pledged	\$ -	\$ -	\$ -
4 Prior Year-end General and Separate Accounts Maximum Collateral Pledged	\$ 331,521,870	\$ 292,499,015	\$ 50,024,564

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	\$ -	\$ -	\$ -	XXX
(b) Funding Agreements	\$ 185,027,615	\$ 185,027,615	\$ -	\$ 185,027,615
(c) Other	\$ -	\$ -	\$ -	XXX
(d) Aggregate Total (a+b+c)	\$ 185,027,615	\$ 185,027,615	\$ -	\$ 185,027,615
2. Prior Year	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	\$ -	\$ -	\$ -	XXX
(b) Funding Agreements	\$ 50,004,691	\$ 50,004,691	\$ -	\$ 50,004,691
(c) Other	\$ -	\$ -	\$ -	XXX
(d) Aggregate Total (a+b+c)	\$ 50,004,691	\$ 50,004,691	\$ -	\$ 50,004,691

NOTES TO THE FINANCIAL STATEMENTS

b. Maximum Amount during Reporting Period (Current Year)

	1	2	3
	Total	General	Separate
	2 + 3	Account	Accounts
1. Debt	\$ -	\$ -	\$ -
2. Funding Agreements	\$ 185,027,615	\$ 185,027,615	\$ -
3. Other	\$ -	\$ -	\$ -
4. Aggregate Total			
Lines (1+2+3)	\$ 185,027,615	\$ 185,027,615	\$ -

c. FHLB – Prepayment Obligations

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

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

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

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

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

Note 14 – Liabilities, Contingencies and Assessments

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

Note 15 – Leases

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

Note 16 – Information About Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

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

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

A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfers and Servicing of Financial Assets

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

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

4. There were no assets securitized during the period.

C. Wash Sales

Not applicable.

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

Not applicable.

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

Not applicable.

Note 20 – Fair Value Measurements

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

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

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

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

NOTES TO THE FINANCIAL STATEMENTS

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

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

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

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

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

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

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

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

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

NOTES TO THE FINANCIAL STATEMENTS

The following table summarizes assets held at fair value as of March 31, 2021:

				Net Asset Value	
	Level 1	Level 2	Level 3	(NAV)	Total
Assets at Fair Value					
Bonds	\$ -	\$ -	\$ 169,363	\$ -	\$ 169,363
Preferred stocks	-	-	2,277,412	-	2,277,412
Common stocks	9,029,898	38,325,000	-	-	47,354,898
Separate account assets	2,188,216,722	-	-	-	2,188,216,722
Derivative assets	-	3,048,058	-	-	3,048,058
Total Assets at Fair Value/(NAV)	\$ 2,197,246,620	\$ 41,373,058	\$ 2,446,775	\$ -	\$ 2,241,066,453

The following table presents the rollforward of Level 3 assets held at fair value during the year ended March 31, 2021:

	Beginning Balance at 12/31/2020	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 3/31/2021
Assets at Fair Value										
Bonds	\$167,599	\$-	\$-	\$-	\$1,878	\$-	\$-	\$-	\$(114)	\$169,363
Preferred stocks	\$-	\$2,277,412	\$-	\$-	\$-	\$-	\$-	\$-	\$-	\$2,277,412
Derivative assets	\$1,189,793,157	\$-	\$(1,189,793,157)	\$-	\$-	\$-	\$-	\$-	\$-	\$-
Total Assets at Fair Value	\$1,189,960,756	\$2,277,412	\$(1,189,793,157)	\$-	\$1,878	\$-	\$-	\$-	\$(114)	\$2,446,775

Transfers into Level 3 during the period ended March 31, 2021 are due to the Company adopting revisions to SSAP No. 32R for its preferred stock. Transfers out of Level 3 during the period ended March 31, 2021 are due to the Company applying OAC 3901-1-67 to its derivative instruments. See Note 2 for more information.

B. & C. The following table summarizes the carrying value and fair value of the Company's assets and liabilities not held at fair value as of March 31, 2021:

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds	\$27,230,368,295	\$25,322,584,573	\$378,160,214	\$26,026,456,297	\$825,751,784	\$-	\$-
Mortgage loans, net of allowance	6,677,884,366	6,662,899,233	-	-	6,677,884,366	-	-
Cash, cash equivalents and short-term investments	2,262,269,817	2,262,269,817	319,772,882	1,942,496,935	-	-	-
Derivative assets	1,511,759,915	574,463,117	-	34,307,849	1,477,452,066	-	-
Policy loans ¹	145,619,534	145,619,534	-	-	145,619,534	-	-
Securities lending collateral assets	59,729,005	59,729,005	59,729,005	-	-	-	-
Total Assets	\$37,887,630,932	\$35,027,565,279	\$757,662,101	\$28,003,261,081	\$9,126,707,750	\$-	\$-
Liabilities							
Investment Contracts	\$190,736,239	\$190,707,447	\$-	\$-	\$190,736,239	\$-	\$-
Derivative liabilities	43,997,583	43,177,715	-	43,997,583	-	-	-
Total Liabilities	\$234,733,822	\$233,885,162	\$-	\$43,997,583	\$190,736,239	\$-	\$-

- 1 Includes nonadmitted amounts
- D. Not Practicable to Estimate Fair Value

Not applicable.
- E. Measured using net asset value

Not applicable.

Note 21 – Other Items

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

Note 22 – Events Subsequent

Type I – Recognized Subsequent Events:

Subsequent events have been considered through May 10, 2021 for the statutory statement issued on May 14, 2021.

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

Type II – Nonrecognized Subsequent Events:

Subsequent events have been considered through May 10, 2021 for the statutory statement issued on May 14, 2021.

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

Note 23 – Reinsurance

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

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

Not applicable.

NOTES TO THE FINANCIAL STATEMENTS

Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses

Not applicable.

Note 26 – Intercompany Pooling Arrangements

Not applicable.

Note 27 – Structured Settlements

Not applicable.

Note 28 – Health Care Receivables

Not applicable.

Note 29 – Participating Policies

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

Note 30 – Premium Deficiency Reserves

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

Note 31 – Reserves for Life Contracts and Annuity Contracts

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

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

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

Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics

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

Note 34 – Premium and Annuity Considerations Deferred and Uncollected

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

Note 35 – Separate Accounts

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

Note 36 – Loss/Claim Adjustment Expenses

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

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

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

Yes ☐ No ☒
- 1.2

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

Yes ☐ No ☐
- 2.1

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

Yes ☐ No ☒
- 2.2

If yes, date of change:
- 3.1

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

Yes ☒ No ☐
- 3.2

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

Yes ☐ No ☒
- 3.3

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

- 3.4

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

Yes ☐ No ☒
- 3.5

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

- 4.1

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

Yes ☐ No ☒
- 4.2

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

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

5.

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

Yes ☐ No ☒ N/A ☐

- 6.1

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

12/31/2016
- 6.2

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

12/31/2016
- 6.3

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

05/24/2018

- 6.4

By what department or departments?
OH

- 6.5

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

Yes ☐ No ☐ N/A ☒
- 6.6

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

Yes ☐ No ☐ N/A ☒
- 7.1

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

Yes ☐ No ☒
- 7.2

If yes, give full information:

- 8.1

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

Yes ☐ No ☒
- 8.2

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

- 8.3

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

Yes ☒ No ☐

- 8.4

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

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

- 9.1

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

Yes ☒ No ☐

(a)

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

(b)

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

(c)

Compliance with applicable governmental laws, rules and regulations;

(d)

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

(e)

Accountability for adherence to the code.
- 9.11

If the response to 9.1 is No, please explain:

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 9.2

Has the code of ethics for senior managers been amended?

Yes [☐] No [☒]
- 9.21

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

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

Yes [☐] No [☒]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [☒] No [☐]
- 10.2

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

\$

0

INVESTMENT

- 11.1

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

Yes [☐] No [☒]
- 11.2

If yes, give full and complete information relating thereto:

12.

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

\$

218,491,359
13.

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

\$

0
- 14.1

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

Yes [☒] No [☐]
- 14.2

If yes, please complete the following:

- 14.21

Bonds
- 14.22

Preferred Stock
- 14.23

Common Stock
- 14.24

Short-Term Investments
- 14.25

Mortgage Loans on Real Estate
- 14.26

All Other
- 14.27

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

Total Investment in Parent included in Lines 14.21 to 14.26 above

1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$ 0	\$ 0
0	0
0	0
250,000,000	300,000,000
122,078,359	123,958,018
103,799,839	107,066,965
\$ 475,878,198	\$ 531,024,983
\$ 0	\$ 0

- 15.1

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

Yes [☒] No [☐]
- 15.2

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

Yes [☒] No [☐] N/A [☐]

If no, attach a description with this statement.

16.

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

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

\$

59,729,005
- 16.2

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

\$

59,729,005
- 16.3

Total payable for securities lending reported on the liability page:

\$

59,727,601
17.

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

Yes [☒] No [☐]

- 17.1

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

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

- 17.2

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

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

- 17.3

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

Yes [☐] No [☒]
- 17.4

If yes, give full and complete information relating thereto:

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

- 17.5

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

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

- 17.5097

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

Yes [☐] No [☒]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 17.5098

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

Yes [] No [X]
- 17.6

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

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
162754	IFM Investors Pty Ltd	5493002BVK0QI7KW7H93	Securities and Exchange Commission (SEC)	NO
107105	BlackRock Financial Management Inc.	549300LVXYIVJKE13M84	Securities and Exchange Commission (SEC), National Futures Association (NFA), Commodity Trading Advisor (CTA) and Commodity Pool Operator (CPO)	NO
282125	HPS INVESTMENT PARTNERS, LLC	549300IW7540H8HM8F38	The U.S. Securities and Exchange Commission	NO
- 18.1

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

Yes [X] No []
- 18.2

If no, list exceptions:
19.

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

Yes [X] No []
20.

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

Yes [] No [X]
21.

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

Yes [] No [X]

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
GENERAL INTERROGATORIES (continued)

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

Life and Accident and Health Companies/Fraternal Benefit Societies

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

1.1 Long-term mortgages in good standing

1.11 Farm mortgages..... \$

1.12 Residential mortgages..... \$

1.13 Commercial mortgages..... \$6,655,399,233

1.14 Total mortgages in good standing..... \$6,655,399,233

1.2 Long-term mortgages in good standing with restructured terms

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

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

1.31 Farm mortgages..... \$

1.32 Residential mortgages..... \$

1.33 Commercial mortgages..... \$7,500,000

1.34 Total mortgages with interest overdue more than three months..... \$7,500,000

1.4 Long-term mortgage loans in process of foreclosure

1.41 Farm mortgages..... \$

1.42 Residential mortgages..... \$

1.43 Commercial mortgages..... \$

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

1.5 Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) \$6,662,899,233

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

1.61 Farm mortgages..... \$

1.62 Residential mortgages..... \$

1.63 Commercial mortgages..... \$

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

2. Operating Percentages:

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

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

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

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

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

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

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

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

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

Fraternal Benefit Societies Only:

5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurance for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? Yes [] No [] N/A []

5.2 If no, explain:

6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [] No []

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

Date	Outstanding Lien Amount

Q09

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1	2	3	4	5	6	7	8	9	10
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
Life & Annuity - Affiliates									
15821.....	47-4523959.....	03/31/2021	Eagle Captive Reinsurance, LLC.....	OH.....	COFW/I.....	VA.....	Authorized.....	.....	.....

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

Current Year to Date - Allocated by States and Territories

			1	Direct Business Only					
				Life Contracts		4	5	6	7
				2	3				
States, Etc.			Active Status (a)	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama.....	AL	L	3,896,458	7,709,335			11,605,793	
2.	Alaska.....	AK	L	730,943				730,943	
3.	Arizona.....	AZ	L	8,380,462	30,833,938			39,214,400	
4.	Arkansas.....	AR	L	1,656,377	1,574,790			3,231,167	
5.	California.....	CA	L	104,166,956	4,939,705			109,106,661	
6.	Colorado.....	CO	L	9,083,962	15,387,612			24,471,574	
7.	Connecticut.....	CT	L	11,967,820	4,688,536			16,656,356	
8.	Delaware.....	DE	L	5,126,497	1,841,770			6,968,267	
9.	District of Columbia.....	DC	L	836,688	1,630,712			2,467,400	
10.	Florida.....	FL	L	35,638,809	44,729,571	23		80,368,403	
11.	Georgia.....	GA	L	12,728,561	11,606,357			24,334,918	
12.	Hawaii.....	HI	L	3,474,715	4,346,773			7,821,488	
13.	Idaho.....	ID	L	918,063	627,224			1,545,287	
14.	Illinois.....	IL	L	29,845,469	19,303,759			49,149,228	
15.	Indiana.....	IN	L	4,839,359	11,495,852			16,335,211	
16.	Iowa.....	IA	L	1,816,752	6,287,001			8,103,753	
17.	Kansas.....	KS	L	2,201,967	4,657,299			6,859,266	
18.	Kentucky.....	KY	L	3,240,257	5,823,413			9,063,670	
19.	Louisiana.....	LA	L	3,701,312	8,729,903			12,431,215	
20.	Maine.....	ME	L	1,389,341	2,321,098			3,710,439	
21.	Maryland.....	MD	L	15,327,632	18,264,282			33,591,914	
22.	Massachusetts.....	MA	L	15,330,240	32,342,440			47,672,680	
23.	Michigan.....	MI	L	22,893,125	40,540,295			63,433,420	
24.	Minnesota.....	MN	L	10,460,040	5,361,380			15,821,420	
25.	Mississippi.....	MS	L	2,562,915	1,922,848			4,485,763	
26.	Missouri.....	MO	L	6,373,466	9,904,126			16,277,592	
27.	Montana.....	MT	L	233,802	4,910,613			5,144,415	
28.	Nebraska.....	NE	L	1,641,656	26,288,275			27,929,931	
29.	Nevada.....	NV	L	3,929,714	3,650,212			7,579,926	
30.	New Hampshire.....	NH	L	1,841,964	7,088,970			8,930,934	
31.	New Jersey.....	NJ	L	29,439,431	19,552,644			48,992,075	
32.	New Mexico.....	NM	L	799,904	5,514,450			6,314,354	
33.	New York.....	NY	N	7,150,894	5,459,765			12,610,659	
34.	North Carolina.....	NC	L	18,557,748	40,701,705			59,259,453	
35.	North Dakota.....	ND	L	761,051	31,535,730			32,296,781	
36.	Ohio.....	OH	L	19,912,689	28,633,650			48,546,339	185,000,000
37.	Oklahoma.....	OK	L	1,306,776	4,253,246			5,560,022	
38.	Oregon.....	OR	L	4,927,701	2,980,658			7,908,359	
39.	Pennsylvania.....	PA	L	30,075,215	25,480,363			55,555,578	
40.	Rhode Island.....	RI	L	1,107,022	2,968,783			4,075,805	
41.	South Carolina.....	SC	L	6,159,987	8,870,410			15,030,397	
42.	South Dakota.....	SD	L	1,846,422	2,242,173			4,088,595	
43.	Tennessee.....	TN	L	8,560,026	10,380,884			18,940,910	
44.	Texas.....	TX	L	44,710,045	36,875,523			81,585,568	
45.	Utah.....	UT	L	5,329,082	6,098,431			11,427,513	
46.	Vermont.....	VT	L	397,886	1,581,723			1,979,609	
47.	Virginia.....	VA	L	19,353,640	17,460,677			36,814,317	
48.	Washington.....	WA	L	13,360,140	8,191,972			21,552,112	
49.	West Virginia.....	WV	L	1,753,885	5,139,779			6,893,664	
50.	Wisconsin.....	WI	L	4,237,657	8,145,666			12,383,323	
51.	Wyoming.....	WY	L	343,275	878,777			1,222,052	
52.	American Samoa.....	AS	N	986				986	
53.	Guam.....	GU	N	27				27	
54.	Puerto Rico.....	PR	N	7,190				7,190	
55.	US Virgin Islands.....	VI	N	15,546				15,546	
56.	Northern Mariana Islands.....	MP	N					0	
57.	Canada.....	CAN	N	5,514				5,514	
58.	Aggregate Other Alien.....	OT	XXX	31,536	367,254	0	0	398,790	0
59.	Subtotal.....	XXX		546,386,597	612,122,352	23	0	1,158,508,972	185,000,000
90.	Reporting entity contributions for employee benefit plans.....	XXX						0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX		97,078				97,078	
92.	Dividends or refunds applied to shorten endowment or premium paying period.....	XXX						0	
93.	Premium or annuity considerations waived under disability or other contract provisions.....	XXX		89,256				89,256	
94.	Aggregate other amounts not allocable by State.....	XXX		0	0	0	0	0	0
95.	Totals (Direct Business).....	XXX		546,572,931	612,122,352	23	0	1,158,695,306	185,000,000
96.	Plus Reinsurance Assumed.....	XXX						0	
97.	Totals (All Business).....	XXX		546,572,931	612,122,352	23	0	1,158,695,306	185,000,000
98.	Less Reinsurance Ceded.....	XXX		51,324,415	22,640,209			73,964,624	
99.	Totals (All Business) less Reinsurance Ceded.....	XXX		495,248,516	589,482,143	23	0	1,084,730,682	185,000,000

DETAILS OF WRITE-INS

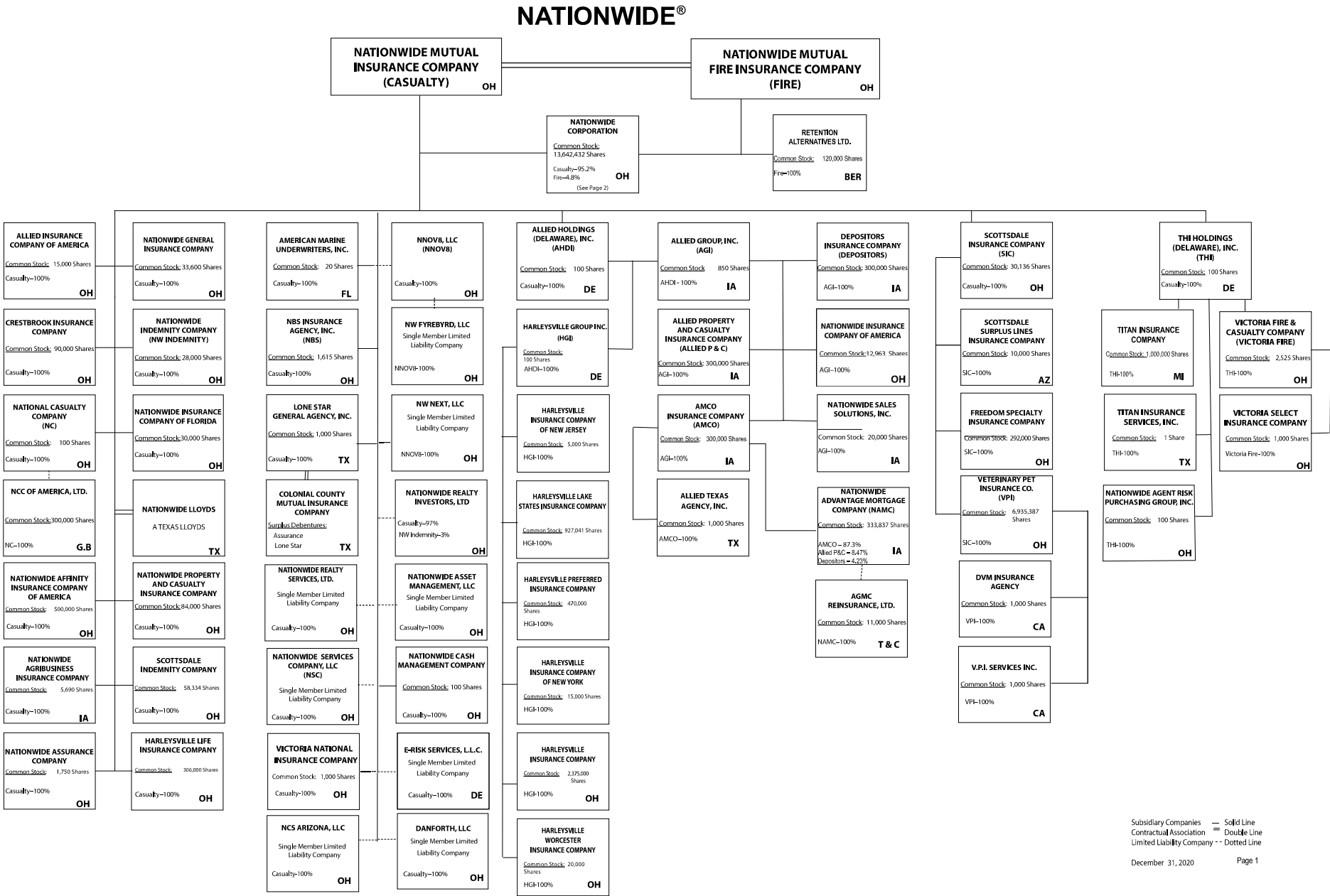
58001.	Foreign - other alien.....	XXX		31,536	367,254			398,790	
58002.	.....	XXX						0	
58003.	.....	XXX						0	
58998.	Summary of remaining write-ins for line 58 from overflow page.....	XXX		0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX		31,536	367,254	0	0	398,790	0
9401.	.....	XXX						0	
9402.	.....	XXX						0	
9403.	.....	XXX						0	
9498.	Summary of remaining write-ins for line 94 from overflow page.....	XXX		0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX		0	0	0	0	0	0

(a) Active Status Count

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

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

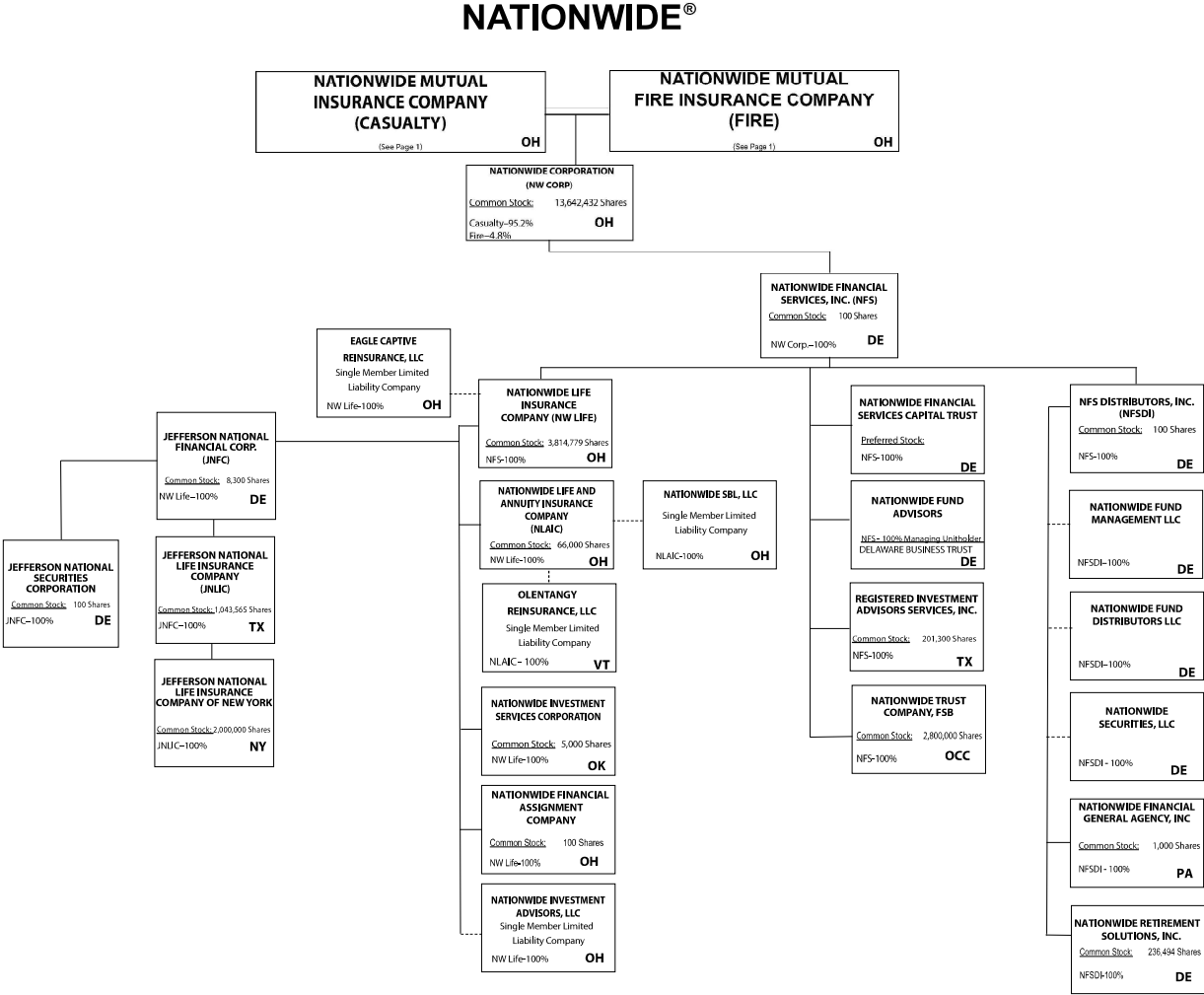
Q12



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

(Casualty/Fire subsidiaries)

Q12.1



(Nationwide Corp. subsidiaries)

NATIONWIDE INSURANCE COMPANIES

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

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	820 Goodale Boulevard, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	825 Junction Way, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	828 Bobcat Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	840 Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	840 Yard Street, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	845 Yard Street, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	860 Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	880 Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	880 Yard Street, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	895 W. Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	950 Dorchester Way, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	950 Goodale Boulevard, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	960 Bobcat Avenue, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	975 Rail Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	995 Yard Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	18615 Claret Drive, LLC.....	OH.....	NIA.....	NRI Cavasson, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	18700 Hayden Road, LLC.....	OH.....	NIA.....	NRI Cavasson, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	ADTV, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	52-2227314..	n/a.....	.....	.....	AGMC Reinsurance, Ltd.....	TCA.....	NIA.....	Nationwide Advantage Mortgage Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	42-0958655..	n/a.....	.....	.....	ALLIED Group, Inc.....	IA.....	IA.....	Allied Holdings (Delaware), Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	46-4628790..	n/a.....	.....	.....	Allied Holdings (Delaware), Inc.....	DE.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	Y.....	.....
0140	Nationwide.....	10127..	27-0114983..	n/a.....	.....	.....	ALLIED Insurance Company of America.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	42579..	42-1201931..	n/a.....	.....	.....	ALLIED Property and Casualty Insurance Company.....	IA.....	IA.....	ALLIED Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	42-1527863..	n/a.....	.....	.....	ALLIED Texas Agency, Inc.....	TX.....	IA.....	AMCO Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	19100..	42-6054959..	n/a.....	.....	.....	AMCO Insurance Company.....	IA.....	IA.....	ALLIED Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	59-1031596..	n/a.....	.....	.....	American Marine Underwriters, Inc.....	FL.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-4532504..	n/a.....	.....	.....	American Tax Credit Fund 2017-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	82-2001573..	n/a.....	.....	.....	American Tax Credit Fund 2017-B, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	82-4591498..	n/a.....	.....	.....	American Tax Credit Fund 2018-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	83-0606592..	n/a.....	.....	.....	American Tax Credit Fund 2018-B, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	83-0620232..	n/a.....	.....	.....	American Tax Credit Fund 2018-C, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	83-3900932..	n/a.....	.....	.....	American Tax Credit Fund 2019-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	83-3953721..	n/a.....	.....	.....	American Tax Credit Fund 2019-B, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	84-3443067..	n/a.....	.....	.....	American Tax Credit Fund 2020-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	85-2359702..	n/a.....	.....	.....	American Tax Credit Fund 2020-B, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....		85-2649655..	n/a.....			American Tax Credit Fund 2021-A, LLC (fka American Tax Credit Fund 2020-C, LLC)	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		86-2502912..	n/a.....			American Tax Credit Fund 2021-B, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1580283..	n/a.....			Arena District CA I, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
			90-0280710..	n/a.....			Arena District Owners Association.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		31-1486309..	n/a.....			Ballantrae Woods, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	n/a.....			Cavasson Hotel, LLC.....	OH.....	NIA.....	Cavasson Hotel Holdings, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	n/a.....			Cavasson Hotel Holdings, LLC.....	OH.....	NIA.....	NRI Cavasson, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		20-1618232..	n/a.....			CNRI-Cannonsport Condominium, LLC.....	OH.....	NIA.....	CNRI-Cannonsport, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		20-1618232..	n/a.....			CNRI-Cannonsport, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	29262..	74-1061659..	n/a.....			Colonial County Mutual Insurance Company.....	TX.....	IA.....	Other non-Nationwide.....	contract.....		Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		31-1486309..	n/a.....			Cottages at Hyatts LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	18961..	68-0066866..	n/a.....			Crestbrook Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	n/a.....			Crewville, Ltd.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		84-5052608..	n/a.....			Danforth, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	42587..	42-1207150..	n/a.....			Depositors Insurance Company.....	IA.....	IA.....	ALLIED Group, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
			46-4104813..	n/a.....			Discover Affordable Housing Investment Fund I LLC	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		33-0096671..	n/a.....			DVM Insurance Agency.....	CA.....	NIA.....	Veterinary Pet Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	15821..	47-4523959..	n/a.....			Eagle Captive Reinsurance, LLC.....	OH.....	IA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		20-1945276..	n/a.....			East of Madison, LLC.....	DE.....	NIA.....	120 Acre Partners, Ltd.....	ownership.....	24.910	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		20-1945276..	n/a.....			East of Madison, LLC.....	DE.....	NIA.....	ND La Quinta Partners, LLC.....	ownership.....	75.090	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		26-3260559..	n/a.....			E-Risk Services, L.L.C.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	22209..	75-6013587..	n/a.....			Freedom Specialty Insurance Company.....	OH.....	IA.....	Scottsdale Insurance Company	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		20-4939866..	n/a.....			Grandview Yard Hotel Holdings, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		20-4939866..	n/a.....			Grandview Yard Hotel, LLC.....	OH.....	NIA.....	Grandview Yard Hotel Holdings, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		20-4939866..	n/a.....			GVY Residential, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	n/a.....			Harlem Road Developers, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		51-0241172..	n/a.....			Harleysville Group Inc.....	DE.....	NIA.....	Allied Holdings (Delaware), Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	23582..	41-0417250..	n/a.....			Harleysville Insurance Company.....	OH.....	IA.....	Harleysville Group, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	42900..	23-2253669..	n/a.....			Harleysville Insurance Company of New Jersey	NJ.....	IA.....	Harleysville Group, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	10674..	23-2864924..	n/a.....			Harleysville Insurance Company of New York...	OH.....	IA.....	Harleysville Group, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	14516..	38-3198542..	n/a.....			Harleysville Lake States Insurance Company....	MI.....	IA.....	Harleysville Group, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	64327..	23-1580983..	n/a.....			Harleysville Life Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	35696..	23-2384978..	n/a.....			Harleysville Preferred Insurance Company.....	OH.....	IA.....	Harleysville Group, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	26182..	04-1989660..	n/a.....	.....	.....	Harleysville Worcester Insurance Company.....	OH.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	32-0051216..	n/a.....	.....	.....	Hideaway Properties Corporation.....	CA.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	50.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-3289512..	n/a.....	.....	.....	Jefferson National Financial Corp.....	DE.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	Y.....	.....
0140	Nationwide.....	64017..	75-0300900..	n/a.....	.....	.....	Jefferson National Life Insurance Company.....	TX.....	IA.....	Jefferson National Financial Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
							Jefferson National Life Insurance Company of New York	NY.....	IA.....	Jefferson National Life Insurance Company....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	15727..	61-1340595..	n/a.....	.....	.....	Jefferson National Securities Corporation.....	DE.....	NIA.....	Jefferson National Financial Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	Jerome Village Company, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	JV Developers, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	74-1395229..	n/a.....	.....	.....	Lone Star General Agency, Inc.....	TX.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	11991..	38-0865250..	n/a.....	.....	.....	National Casualty Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	AC000920..	n/a.....	.....	.....	National Casualty Company of America, Ltd.....	GBR.....	IA.....	National Casualty Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	42-1154244..	n/a.....	.....	.....	Nationwide Advantage Mortgage Company.....	IA.....	NIA.....	AMCO Insurance Company.....	ownership.....	87.300	Nationwide Mutual Insurance Company.....	Y.....	1.....
										ALLIED Property & Casualty Insurance Company	ownership.....	8.470	Nationwide Mutual Insurance Company.....	Y.....	1.....
0140	Nationwide.....	.....	42-1154244..	n/a.....	.....	.....	Nationwide Advantage Mortgage Company.....	IA.....	NIA.....	Depositors Insurance Company.....	ownership.....	4.230	Nationwide Mutual Insurance Company.....	Y.....	1.....
							Nationwide Affinity Insurance Company of America	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	26093..	48-0470690..	n/a.....	.....	.....	Nationwide Agribusiness Insurance Company...	IA.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	28223..	42-1015537..	n/a.....	.....	.....	Nationwide Arena, LLC.....	OH.....	NIA.....	NRI Arena, LLC.....	ownership.....	90.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-8670712..	n/a.....	.....	.....	Nationwide Asset Management, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10723..	95-0639970..	n/a.....	.....	.....	Nationwide Assurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1036287..	n/a.....	.....	.....	Nationwide Cash Management Company.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-4416546..	n/a.....	.....	.....	Nationwide Corporation.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	95.200	Nationwide Mutual Insurance Company.....	Y.....	1.....
0140	Nationwide.....	.....	31-4416546..	n/a.....	.....	.....	Nationwide Corporation.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	4.800	Nationwide Mutual Insurance Company.....	Y.....	1.....
0140	Nationwide.....	.....	31-1667326..	n/a.....	.....	.....	Nationwide Financial Assignment Company.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	23-2412039..	n/a.....	.....	.....	Nationwide Financial General Agency, Inc.....	PA.....	NIA.....	NFS Distributors, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-6554353..	n/a.....	.....	.....	Nationwide Financial Services Capital Trust.....	DE.....	NIA.....	Nationwide Financial Services, Inc.	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486870..	n/a.....	.....	.....	Nationwide Financial Services, Inc.....	DE.....	NIA.....	Nationwide Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	52-6969857..	n/a.....	.....	.....	Nationwide Fund Advisors.....	DE.....	NIA.....	Nationwide Financial Services, Inc.	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1748721..	n/a.....	.....	.....	Nationwide Fund Distributors LLC.....	DE.....	NIA.....	NFS Distributors, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-0900518..	n/a.....	.....	.....	Nationwide Fund Management LLC.....	DE.....	NIA.....	NFS Distributors, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	23760..	31-4425763..	n/a.....	.....	.....	Nationwide General Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10070..	31-1399201..	n/a.....	.....	.....	Nationwide Indemnity Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	25453..	95-2130882..	n/a.....	.....	.....	Nationwide Insurance Company of America.....	OH.....	IA.....	ALLIED Group, Inc.	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10948..	31-1613686..	n/a.....	.....	.....	Nationwide Insurance Company of Florida.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	41-2206199..	n/a.....	.....	.....	Nationwide Investment Advisors, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.4

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	73-0988442..	n/a.....	.....	.....	Nationwide Investment Services Corporation.....	OK.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	Y.....	.....
0140	Nationwide.....	92657...	31-1000740..	n/a.....	.....	.....	Nationwide Life and Annuity Insurance Company	OH.....	RE.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	66869...	31-4156830..	n/a.....	.....	.....	Nationwide Life Insurance Company.....	OH.....	UDP.....	Nationwide Financial Services, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	13-4212969..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2002-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	01-0749754..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2002-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	54-2113175..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2003-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	58-2672725..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2003-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-0382144..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2004-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-0745965..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2004-C, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-1918935..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2004-F, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-2303694..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2005-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-2303602..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2005-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-2450960..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2005-C, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-2774223..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2005-E, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	21-1288836..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2007-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	26-3427479..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2009-C, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	26-3427525..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2009-D, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	27-1362364..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2009-I, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	45-0469525..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners No. 1, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	42110...	75-1780981..	n/a.....	.....	.....	Nationwide Lloyds.....	TX.....	IA.....	n/a.....	contract.....	.....	Nationwide Mutual Insurance Company.....	N.....	2.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.5

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....		42-1373380..	n/a.....			Nationwide Sales Solutions, Inc. (fka Nationwide Member Solutions Agency Inc.)	IA.....	NIA.....	ALLIED Group, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		75-3191025..	n/a.....			Nationwide Mutual Capital, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	23779..	31-4177110..	n/a.....			Nationwide Mutual Fire Insurance Company.....	OH.....	IA.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	23787..	31-4177100..	n/a.....			Nationwide Mutual Insurance Company.....	OH.....	UIP.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		34-2012765..	n/a.....			Nationwide Private Equity Fund, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	37877..	31-0970750..	n/a.....			Nationwide Property and Casualty Insurance Company	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	n/a.....			Nationwide Realty Investors, Ltd.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	97.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		31-1486309..	n/a.....			Nationwide Realty Investors, Ltd.....	OH.....	NIA.....	Nationwide Indemnity Company.....	ownership.....	3.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		31-1486309..	n/a.....			Nationwide Realty Management, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		n/a.....	n/a.....			Nationwide Realty Services, Ltd.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		73-0948330..	n/a.....			Nationwide Retirement Solutions, Inc.....	DE.....	NIA.....	NFS Distributors, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		83-2250056..	n/a.....			Nationwide SBL, LLC.....	OH.....	NIA.....	Nationwide Life and Annuity Insurance Company	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		36-2434406..	n/a.....			Nationwide Securities, LLC.....	OH.....	NIA.....	NFS Distributors, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-4177100..	n/a.....			Nationwide Services Company, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		46-1952215..	n/a.....			Nationwide Tax Credit Partners 2013-A, LLC...	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		46-1971926..	n/a.....			Nationwide Tax Credit Partners 2013-B, LLC...	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		31-1592130..	2729677			Nationwide Trust Company, FSB.....	USA.....	OTH.....	Nationwide Financial Services, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....		20-5976272..	n/a.....			Nationwide Ventures, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-0871532..	n/a.....			NBS Insurance Agency, Inc.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		85-4193218..	n/a.....			NCS Arizona, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		11-3651828..	n/a.....			ND La Quinta Partners, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	95.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		31-1630871..	n/a.....			NFS Distributors, Inc.....	DE.....	NIA.....	Nationwide Financial Services, Inc.	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		82-5195340..	n/a.....			NLIC REO Holdings, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		82-5194959..	n/a.....			NMIC REO Holdings, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		46-3762545..	n/a.....			NNOV8, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		20-4939866..	n/a.....			North of Third, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	n/a.....			NRI Arena, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	n/a.....			NRI Brooksedge, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	n/a.....			NRI Builders, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	n/a.....			NRI Cavasson, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	n/a.....			NRI Communities/Harris Blvd., LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	n/a.....			NRI Corporate Housing, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	n/a.....			NRI Cramer Creek, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.6

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	NRI Equity Land Investments, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	80.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	26-0212217..	n/a.....	.....	.....	NRI Equity Tampa, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI Office Ventures, Ltd.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NRI Telecom, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI-Rivulon, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	90-0729552..	n/a.....	.....	.....	NTCIF-2011, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	50.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	90-0729552..	n/a.....	.....	.....	NTCIF-2011, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	50.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	27-4700627..	n/a.....	.....	.....	NTCP 2011-A, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	46-0741029..	n/a.....	.....	.....	NTCP 2012-A, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	46-3309896..	n/a.....	.....	.....	NTCP 2013-C, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	46-4111078..	n/a.....	.....	.....	NTCP 2014-A, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	47-1404116..	n/a.....	.....	.....	NTCP 2014-B, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	47-1413242..	n/a.....	.....	.....	NTCP 2014-C, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	47-3909345..	n/a.....	.....	.....	NTCP 2015-A, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	47-4148470..	n/a.....	.....	.....	NTCP 2015-B, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	81-3836925..	n/a.....	.....	.....	NTCP 2016-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	82--2015065.	n/a.....	.....	.....	NTCP 2017-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	84-1969518..	n/a.....	.....	.....	NW Fyrebyrd, LLC.....	OH.....	NIA.....	NNOV8, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	85-3363961..	n/a.....	.....	.....	NW Next, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-0936428..	n/a.....	.....	.....	NW Private Debt, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	26-1903919..	n/a.....	.....	.....	NW REI, LLC.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	46-3654078..	n/a.....	.....	.....	NW-Amesbury, LLC.....	OH.....	NIA.....	NW-REI, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1263284..	n/a.....	.....	.....	NW-Amesbury II, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	84-2078643..	n/a.....	.....	.....	NW-Amesbury III, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	84-3727023..	n/a.....	.....	.....	NW-Ashland, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	83-2056769..	n/a.....	.....	.....	NW-Athens Way, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	84-3942108..	n/a.....	.....	.....	NW-Beloit, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	100.000	Nationwide Mutual Fire Insurance Company...	N.....	.....
0140	Nationwide.....	.....	83-1613456..	n/a.....	.....	.....	NW-Cameron Village, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	83-4513883..	n/a.....	.....	.....	NW-Carothers, LLC.....	OH.....	NIA.....	Nationwide Mutual Flre Insurance Company...	ownership.....	100.000	Nationwide Mutual Fire Insurance Company...	N.....	.....
0140	Nationwide.....	.....	82-2957977..	n/a.....	.....	.....	NW-Civita, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	82-2958440..	n/a.....	.....	.....	NW-Civita NLAIC, LLC.....	OH.....	NIA.....	Nationwide Life and Annuity Insurance Company	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	84-2920247..	n/a.....	.....	.....	NW-Cranberry, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	84-4388876..	n/a.....	.....	.....	NW-Escalante, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	86-1538532..	n/a.....	.....	.....	NW-Escalante II, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 205 Vine, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.7

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 225 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 230 West, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 240 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 250 Brodbelt, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 250 West, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 265 Neil, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 275 Marconi, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 300 Neil, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 300 Spring, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 355 McConnell, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 425 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 500 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Arena Crossing, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Arena District I, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Arena District II, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Arena District MM, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Arena District PW, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Arena District V, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Athletic Club, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Brodbelt, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	30-0876022..	n/a.....	.....	.....	NWD Franklinton, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...80.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	31-4118665..	n/a.....	.....	.....	NWD HP, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...75.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Investments, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...80.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	35-2642005..	n/a.....	.....	.....	NWGH, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...75.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	85-1262262..	n/a.....	.....	.....	NW-Gator Walk, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	85-0524968..	n/a.....	.....	.....	NW-Groves, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	86-2431839..	n/a.....	.....	.....	NW-Hub13, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	82-1881115..	n/a.....	.....	.....	NW-Ironhorse, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	47-2482818..	n/a.....	.....	.....	NW-Jasper WAG, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1671648..	n/a.....	.....	.....	NW-Lenexa II, LLC.....	OH.....	NIA.....	NW REI (NLAIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-5146596..	n/a.....	.....	.....	NW-Logan, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1361460..	n/a.....	.....	.....	NW-Marketplace, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	82-4777464..	n/a.....	.....	.....	NW-Mayo, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	84-2937171..	n/a.....	.....	.....	NW-Naples, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	85-1246853..	n/a.....	.....	.....	NW-Oakbrook, LLC.....	OH.....	NIA.....	Nationwide Life and Annuity Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	83-2260477..	n/a.....	.....	.....	NW-ORBPD, LLC.....	OH.....	NIA.....	NW REI (NMFIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.8

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	47-1740812..	n/a.....	.....	.....	NW-Peachtree, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	46-2469044..	n/a.....	.....	.....	NW-Portales, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	47-2449044..	n/a.....	.....	.....	NW-Promenade at Madison, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	83-2173918..	n/a.....	.....	.....	NW-Radius, LLC.....	OH.....	NIA.....	NW REI (NLIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	84-4326171..	n/a.....	.....	.....	NW-Southbank, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-3212025..	n/a.....	.....	.....	NW-Springfield, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	85-0536537..	n/a.....	.....	.....	NW-Sweetwater, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	46-5764783..	n/a.....	.....	.....	NW-Tyson, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1603024..	n/a.....	.....	.....	NW REI (NLAIC), LLC.....	OH.....	NIA.....	Nationwide Life and Annuity Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1619428..	n/a.....	.....	.....	NW REI (NLIC), LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1861190..	n/a.....	.....	.....	NW REI (NMFIC), LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-0947092..	n/a.....	.....	.....	OCH Company, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
.....	.....	.....	26-0263012..	n/a.....	.....	.....	Old Track Street Owners Association, Inc.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	13999..	27-1712056..	n/a.....	.....	.....	Olentangy Reinsurance, LLC.....	VT.....	IA.....	Nationwide Life and Annuity Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	47-1923444..	n/a.....	.....	.....	Nationwide Agent Risk Purchasing Group, Inc. (fka On Your Side Nationwide Insurance Agency, Inc.).....	OH.....	NIA.....	THI Holdings (Delaware), Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	Perimeter A, Ltd.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-1169305..	n/a.....	.....	.....	Polyphony Fund LLC.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	Rail Street Parking, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	75-2938844..	n/a.....	.....	.....	Registered Investment Advisors Services, Inc.....	TX.....	NIA.....	Nationwide Financial Services, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	82-0549218..	n/a.....	.....	.....	Retention Alternatives Ltd.....	BMU.....	IA.....	Nationwide Mutual Fire Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	Rivulon Hotel I, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	Rivulon Hotel II, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	15580..	31-1117969..	n/a.....	.....	.....	Scottsdale Indemnity Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	41297..	31-1024978..	n/a.....	.....	.....	Scottsdale Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10672..	86-0835870..	n/a.....	.....	.....	Scottsdale Surplus Lines Insurance Company.....	AZ.....	IA.....	Scottsdale Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
.....	.....	.....	91-2158214..	n/a.....	.....	.....	The Hideaway Club.....	CA.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
.....	.....	.....	20-3541511..	n/a.....	.....	.....	The Madison Club.....	CA.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	.....	31-1610040..	n/a.....	.....	.....	The Waterfront Partners, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...50.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	52-2031677..	n/a.....	.....	.....	THI Holdings (Delaware), Inc.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	Y.....	.....
0140	Nationwide.....	36269..	86-0619597..	n/a.....	.....	.....	Titan Insurance Company.....	MI.....	IA.....	THI Holdings (Delaware), Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	75-1284530..	n/a.....	.....	.....	Titan Insurance Services, Inc.....	TX.....	IA.....	THI Holdings (Delaware), Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	33-0160222..	n/a.....	.....	.....	V.P.I. Services, Inc.....	CA.....	IA.....	Veterinary Pet Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	42285...	95-3750113..	n/a.....	.....	.....	Veterinary Pet Insurance Company.....	OH.....	IA.....	Scottsdale Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	42889...	34-1394913..	n/a.....	.....	.....	Victoria Fire & Casualty Company.....	OH.....	IA.....	THI Holdings (Delaware), Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10778...	34-1842604..	n/a.....	.....	.....	Victoria National Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10105...	34-1777972..	n/a.....	.....	.....	Victoria Select Insurance Company.....	OH.....	IA.....	Victoria Fire & Casualty Insurance Company...	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	Wellington Park, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....

Aster Explanation

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

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

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

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

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

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

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

Not Applicable for 1st and 3rd Quarters

Bar Code:



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

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Derivative liability accrued interest.....	216,211,622	79,608
2597. Summary of remaining write-ins for Line 25.....	216,211,622	79,608

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	6,671,867,696	5,713,439,151
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	97,500,000	1,049,327,167
2.2 Additional investment made after acquisition.....	8,027,914	55,371,557
3. Capitalized deferred interest and other.....	1,500,162	8,632,053
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....	60,893,966	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.....		
10. Deduct current year's other-than-temporary impairment recognized.....		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	6,718,001,806	6,671,867,696
12. Total valuation allowance.....	(55,102,573)	(53,735,289)
13. Subtotal (Line 11 plus Line 12).....	6,662,899,233	6,618,132,407
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	6,662,899,233	6,618,132,407

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	413,378,665	336,780,826
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	11,172,137	37,637,177
2.2 Additional investment made after acquisition.....	27,791,656	85,436,999
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	11,204,121	4,558,596
6. Total gain (loss) on disposals.....	743	(29)
7. Deduct amounts received on disposals.....	9,469,205	48,419,798
8. Deduct amortization of premium and depreciation.....	128,677	2,959,321
9. Total foreign exchange change in book/adjusted carrying value.....	(246,240)	344,215
10. Deduct current year's other-than-temporary impairment recognized.....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	453,703,200	413,378,665
12. Deduct total nonadmitted amounts.....	3,166,018	375,356
13. Statement value at end of current period (Line 11 minus Line 12).....	450,537,182	413,003,309

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	24,799,899,824	22,254,032,945
2. Cost of bonds and stocks acquired.....	1,246,584,064	4,232,850,545
3. Accrual of discount.....	2,605,006	10,697,250
4. Unrealized valuation increase (decrease).....	796,862	(3,392,482)
5. Total gain (loss) on disposals.....	(1,668,465)	(6,855,585)
6. Deduct consideration for bonds and stocks disposed of.....	649,045,518	1,703,542,021
7. Deduct amortization of premium.....	10,261,421	35,494,284
8. Total foreign exchange change in book/adjusted carrying value.....	(30,215,273)	68,812,844
9. Deduct current year's other-than-temporary impairment recognized.....		34,759,396
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	13,691,166	17,550,008
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7-8-9+10).....	25,372,386,245	24,799,899,824
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	25,372,386,245	24,799,899,824

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1B

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

	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	10,942,361,913	500,654,244	291,479,207	(86,553,960)	11,064,982,990			10,942,361,913
2. NAIC 2 (a).....	12,098,282,587	621,171,491	212,402,268	40,769,107	12,547,820,917			12,098,282,587
3. NAIC 3 (a).....	1,176,524,504	63,432,045	68,378,637	22,287,709	1,193,865,621			1,176,524,504
4. NAIC 4 (a).....	474,246,505	56,126,633	62,339,519	(14,363,983)	453,669,636			474,246,505
5. NAIC 5 (a).....	64,597,085		2,379,663	(10,447)	62,206,975			64,597,085
6. NAIC 6 (a).....	207,883		1,852	1,764	207,795			207,883
7. Total Bonds.....	24,756,220,477	1,241,384,413	636,981,146	(37,869,810)	25,322,753,934	0	0	24,756,220,477
PREFERRED STOCK								
8. NAIC 1.....					0			
9. NAIC 2.....	2,077,350	174,649	41,670	67,083	2,277,412			2,077,350
10. NAIC 3.....					0			
11. NAIC 4.....					0			
12. NAIC 5.....					0			
13. NAIC 6.....					0			
14. Total Preferred Stock.....	2,077,350	174,649	41,670	67,083	2,277,412	0	0	2,077,350
15. Total Bonds and Preferred Stock.....	24,758,297,827	1,241,559,062	637,022,816	(37,802,727)	25,325,031,346	0	0	24,758,297,827

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

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE DA - PART 1

Short-Term Investments					
	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	300,000,000	XXX.....	300,000,000	.....	.....

SCHEDULE DA - VERIFICATION

Short-Term Investments		
	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	250,000,000	1,819,506,334
2. Cost of short-term investments acquired.....	320,000,000	250,000,000
3. Accrual of discount.....	.....	.....
4. Unrealized valuation increase (decrease).....	.....	.....
5. Total gain (loss) on disposals.....	.....	.....
6. Deduct consideration received on disposals.....	270,000,000	1,819,506,334
7. Deduct amortization of premium.....	.....	.....
8. Total foreign exchange change in book/adjusted carrying value.....	.....	.....
9. Deduct current year's other-than-temporary impairment recognized.....	.....	.....
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	300,000,000	250,000,000
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	300,000,000	250,000,000

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year).....	1,131,421,738
2.	Cost paid/(consideration received) on additions.....	248,076,833
3.	Unrealized valuation increase/(decrease).....	5,665,358
4.	SSAP No. 108 adjustments.....	
5.	Total gain (loss) on termination recognized.....	
6.	Considerations received/(paid) on terminations.....	
7.	Amortization.....	(113,290,389)
8.	Adjustment to the book/adjusted carrying value of hedge item.....	(767,755,352)
9.	Total foreign exchange change in book/adjusted carrying value.....	30,215,272
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....	534,333,460
11.	Deduct nonadmitted assets.....	
12.	Statement value at end of current period (Line 10 minus Line 11).....	534,333,460

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	41,902,840
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	(119,792)
3.1	Add: Change in variation margin on open contracts - Highly Effective Hedges:	
3.11	Section 1, Column 15, current year to date minus.....	11,952,944
3.12	Section 1, Column 15, prior year.....	11,952,944
	Change in variation margin on open contracts - All Other:	
3.13	Section 1, Column 18, current year to date minus.....	
3.14	Section 1, Column 18, prior year.....	14,713,280 (14,713,280) (2,760,336)
3.2	Add: Change in adjustment to basis of hedged item:	
3.21	Section 1, Column 17, current year to date minus.....	11,952,944
3.22	Section 1, Column 17, prior year.....	11,952,944
	Change in amount recognized:	
3.23	Section 1, Column 19, current year to date minus.....	
3.24	Section 1, Column 19, prior year plus.....	14,713,280
3.25	SSAP No. 108 adjustments.....	(14,713,280) (2,760,336)
3.3	Subtotal (Line 3.1 minus Line 3.2).....	(0)
4.1	Cumulative variation margin on terminated contracts during the year.....	41,325,485
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	41,325,485
4.22	Amount recognized.....	
4.23	SSAP No. 108 adjustments.....	41,325,485
4.3	Subtotal (Line 4.1 minus Line 4.2).....	0
5.	Dispositions gains (losses) on contracts terminated in prior year:	
5.1	Total gain (loss) recognized for terminations in prior year.....	
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	41,783,048
7.	Deduct nonadmitted assets.....	
8.	Statement value at end of current period (Line 6 minus Line 7).....	41,783,048

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.....	534,333,460
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	53,735,992
3.	Total (Line 1 plus Line 2).....	588,069,452
4.	Part D, Section 1, Column 6.....	631,247,167
5.	Part D, Section 1, Column 7.....	(43,177,716)
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	1,470,810,390
8.	Part B, Section 1, Column 13.....	2,600,464
9.	Total (Line 7 plus Line 8).....	1,473,410,854
10.	Part D, Section 1, Column 9.....	1,665,747,840
11.	Part D, Section 1, Column 10.....	(192,336,987)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	18,821,897
14.	Part B, Section 1, Column 20.....	41,783,048
15.	Part D, Section 1, Column 12.....	60,604,945
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

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

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	1,437,955,609	
2. Cost of cash equivalents acquired.....	5,669,113,739	17,733,022,220
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	5,159,224,481	16,295,066,611
7. Deduct amortization of premium.....		
8. Total foreign exchange change in book/ adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	1,947,844,867	1,437,955,609
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	1,947,844,867	1,437,955,609

SCHEDULE A - PART 2

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

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

NONE

QE01

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
00-1103185.....	COLUMBUS.....	OH.....	S.....	10/29/2020....	3.500	.....	.....2,666,667	16,621,824
00-1103198.....	LELAND.....	NC.....		03/11/2021....	3.190	12,000,000	.....	.....16,534,390
00-1103218.....	BOSTON.....	MA.....		03/11/2021....	3.580	7,500,000	.....	.....11,989,000
00-1103226.....	GREENFIELD.....	WI.....		02/18/2021....	3.270	6,000,000	.....	.....9,579,560
00-1103227.....	SCOTTSDALE.....	AZ.....		03/01/2021....	3.100	8,000,000	.....	.....12,502,667
00-1103229.....	CHARLOTTE.....	NC.....		02/05/2021....	2.630	6,800,000	.....	.....9,439,857
00-1103231.....	FAIRFIELD.....	NJ.....		02/12/2021....	2.670	10,000,000	.....	.....17,894,839
00-1103233.....	PLANO.....	TX.....		03/05/2021....	2.610	10,000,000	.....	.....14,448,523
00-1103235.....	SAN DIEGO.....	CA.....		03/31/2021....	3.060	18,000,000	.....	.....36,769,500
00-1103236.....	WESTWOOD.....	NJ.....		03/08/2021....	3.390	4,100,000	.....	.....6,773,000
00-1103237.....	ORANGE.....	CA.....		03/30/2021....	3.300	7,100,000	.....	.....13,922,000
00-1103238.....	LADY LAKE.....	FL.....		03/03/2021....	3.800	8,000,000	.....	.....46,747,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	97,500,000	2,666,667	213,222,160
Mortgages in Good Standing - Mezzanine Loans								
99-0000084.....	MIAMI.....	FL.....		09/09/2020....	10.500	.....	.....5,361,247	73,300,000
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....				XXX.....	XXX.....	0	5,361,247	73,300,000
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	97,500,000	8,027,914	286,522,160
3399999. Total Mortgages.....				XXX.....	XXX.....	97,500,000	8,027,914	286,522,160

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
00-1101147.....	SOUTH HAVEN.....	MI.....		05/24/2016....	02/25/2021....	95,621	.....	.....	.....	.....	.....0	.....	.....95,621	95,621	.....	.....	.....0
00-1101525.....	AUSTIN.....	TX.....		07/18/2007....	02/12/2021....	1,884,157	.....	.....	.....	.....	.....0	.....	.....1,884,157	1,884,157	.....	.....	.....0
00-1101660.....	BUFFALO GROVE.....	IL.....		08/13/2015....	03/02/2021....	1,589,646	.....	.....	.....	.....	.....0	.....	.....1,589,646	1,589,646	.....	.....	.....0
00-1102289.....	SCOTTSDALE.....	AZ.....		04/29/2015....	03/01/2021....	9,504,891	.....	.....	.....	.....	.....0	.....	.....9,504,891	9,504,891	.....	.....	.....0
00-1102483.....	SALT LAKE CITY.....	UT.....		01/14/2016....	02/02/2021....	4,393,215	.....	.....	.....	.....	.....0	.....	.....4,393,215	4,393,215	.....	.....	.....0
00-1102853.....	CHARLOTTE.....	NC.....		01/31/2018....	02/05/2021....	10,380,000	.....	.....	.....	.....	.....0	.....	.....10,380,000	10,380,000	.....	.....	.....0
99-0000073.....	CHARLOTTE.....	NC.....		12/19/2019....	01/07/2021....	6,885,337	.....	.....	.....	.....	.....0	.....	.....6,885,337	6,885,337	.....	.....	.....0
0199999. Total - Mortgages Closed by Repayment.....						34,732,867	0	0	0	0	0	0	34,732,867	34,732,867	0	0	0
Mortgages With Partial Repayments																	
00-1100265.....	ALTAMONTE SPRINGS.....	FL.....		01/30/2009....	.....	.....277,138	.....	.....	.....	.....	.....0	.....	.....36,158	36,158	.....	.....	.....0
00-1100406.....	EDISON.....	NJ.....		01/30/2009....	.....	.....1,032,083	.....	.....	.....	.....	.....0	.....	.....67,610	67,610	.....	.....	.....0
00-1100421.....	PORT ORANGE.....	FL.....		09/16/2004....	.....	.....74,940	.....	.....	.....	.....	.....0	.....	.....22,107	22,107	.....	.....	.....0
00-1100600.....	FARMERS BRANCH.....	TX.....		12/16/2004....	.....	.....540,043	.....	.....	.....	.....	.....0	.....	.....11,073	11,073	.....	.....	.....0
00-1100719.....	FARMERS BRANCH.....	TX.....		12/16/2004....	.....	.....107,407	.....	.....	.....	.....	.....0	.....	.....2,202	2,202	.....	.....	.....0

QE02

SCHEDULE B - PART 3

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

QE02.1

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1100844.....	ORLAND PARK.....	IL.....	.....	07/22/2005....	.....	1,470,976	.....	.....	.....	.....	.....0	.....	71,231	71,231	.....	.....	.....0
00-1101702.....	CLINTON.....	UT.....	.....	10/08/2010....	.....	2,245,833	.....	.....	.....	.....	.....0	.....	57,018	57,018	.....	.....	.....0
00-1101713.....	SAN DIEGO.....	CA.....	.....	10/05/2010....	.....	3,443,020	.....	.....	.....	.....	.....0	.....	154,969	154,969	.....	.....	.....0
00-1101727.....	WEST BABYLON.....	NY.....	.....	06/14/2013....	.....	636,117	.....	.....	.....	.....	.....0	.....	12,608	12,608	.....	.....	.....0
00-1101800.....	CHICAGO.....	IL.....	.....	06/14/2013....	.....	8,308,660	.....	.....	.....	.....	.....0	.....	58,058	58,058	.....	.....	.....0
00-1101808.....	GAITHERSBURG.....	MD.....	.....	06/14/2013....	.....	9,334,096	.....	.....	.....	.....	.....0	.....	49,142	49,142	.....	.....	.....0
00-1101813.....	RALEIGH.....	NC.....	.....	06/14/2013....	.....	2,878,644	.....	.....	.....	.....	.....0	.....	27,922	27,922	.....	.....	.....0
00-1101864.....	SUNSET VALLEY.....	TX.....	.....	07/17/2012....	.....	5,555,533	.....	.....	.....	.....	.....0	.....	236,025	236,025	.....	.....	.....0
00-1101908.....	OCEANSIDE.....	NY.....	.....	06/14/2013....	.....	9,353,159	.....	.....	.....	.....	.....0	.....	87,017	87,017	.....	.....	.....0
00-1101911.....	GRAND LEDGE.....	MI.....	.....	06/14/2013....	.....	3,413,633	.....	.....	.....	.....	.....0	.....	33,436	33,436	.....	.....	.....0
00-1101919.....	BLOOMINGTON.....	IN.....	.....	06/14/2013....	.....	7,475,471	.....	.....	.....	.....	.....0	.....	120,846	120,846	.....	.....	.....0
00-1101927.....	BRICK.....	NJ.....	.....	12/12/2012....	.....	16,723,521	.....	.....	.....	.....	.....0	.....	120,633	120,633	.....	.....	.....0
00-1101979.....	SEATTLE.....	WA.....	.....	08/01/2013....	.....	10,747,524	.....	.....	.....	.....	.....0	.....	166,561	166,561	.....	.....	.....0
00-1102007.....	LAKEWOOD.....	OH.....	.....	06/28/2013....	.....	11,635,479	.....	.....	.....	.....	.....0	.....	213,813	213,813	.....	.....	.....0
00-1102009.....	AVON.....	OH.....	.....	08/22/2013....	.....	13,379,027	.....	.....	.....	.....	.....0	.....	104,168	104,168	.....	.....	.....0
00-1102015.....	BOSTON.....	MA.....	.....	07/30/2013....	.....	11,109,564	.....	.....	.....	.....	.....0	.....	112,723	112,723	.....	.....	.....0
00-1102026.....	KNOXVILLE.....	TN.....	.....	10/15/2013....	.....	4,263,413	.....	.....	.....	.....	.....0	.....	60,088	60,088	.....	.....	.....0
00-1102029.....	BROKEN ARROW.....	OK.....	.....	10/10/2013....	.....	9,708,538	.....	.....	.....	.....	.....0	.....	174,031	174,031	.....	.....	.....0
00-1102037.....	INDEPENDENCE TWP.....	MI.....	.....	09/05/2013....	.....	8,799,860	.....	.....	.....	.....	.....0	.....	69,197	69,197	.....	.....	.....0
00-1102051.....	GAINESVILLE.....	FL.....	.....	11/01/2013....	.....	2,668,982	.....	.....	.....	.....	.....0	.....	15,634	15,634	.....	.....	.....0
00-1102054.....	COLUMBUS.....	OH.....	.....	05/14/2014....	.....	12,019,842	.....	.....	.....	.....	.....0	.....	67,183	67,183	.....	.....	.....0
00-1102096.....	BALTIMORE.....	MD.....	.....	11/12/2013....	.....	5,463,651	.....	.....	.....	.....	.....0	.....	30,057	30,057	.....	.....	.....0
00-1102098.....	WILMINGTON.....	NC.....	.....	12/06/2013....	.....	10,000,411	.....	.....	.....	.....	.....0	.....	50,271	50,271	.....	.....	.....0
00-1102099.....	BEAVERTON.....	OR.....	.....	12/10/2013....	.....	8,249,134	.....	.....	.....	.....	.....0	.....	74,119	74,119	.....	.....	.....0
00-1102147.....	WALNUT CREEK.....	CA.....	.....	09/29/2014....	.....	13,748,738	.....	.....	.....	.....	.....0	.....	81,185	81,185	.....	.....	.....0
00-1102153.....	SANTA ANA.....	CA.....	.....	05/28/2014....	.....	1,840,221	.....	.....	.....	.....	.....0	.....	11,490	11,490	.....	.....	.....0
00-1102157.....	EXTON.....	PA.....	.....	05/07/2015....	.....	11,332,258	.....	.....	.....	.....	.....0	.....	71,521	71,521	.....	.....	.....0
00-1102176.....	PORTLAND.....	OR.....	.....	07/01/2014....	.....	11,272,738	.....	.....	.....	.....	.....0	.....	162,819	162,819	.....	.....	.....0
00-1102210.....	COLUMBUS.....	OH.....	.....	08/20/2015....	.....	11,515,259	.....	.....	.....	.....	.....0	.....	64,547	64,547	.....	.....	.....0
00-1102219.....	NASHVILLE.....	TN.....	.....	09/29/2014....	.....	4,792,454	.....	.....	.....	.....	.....0	.....	40,173	40,173	.....	.....	.....0
00-1102234.....	SAN DIEGO.....	CA.....	.....	09/17/2014....	.....	4,903,526	.....	.....	.....	.....	.....0	.....	21,321	21,321	.....	.....	.....0
00-1102237.....	SHERIDAN.....	CO.....	.....	10/07/2014....	.....	8,819,069	.....	.....	.....	.....	.....0	.....	78,247	78,247	.....	.....	.....0
00-1102245.....	BEAVERTON.....	OR.....	.....	10/16/2014....	.....	3,772,410	.....	.....	.....	.....	.....0	.....	23,172	23,172	.....	.....	.....0
00-1102249.....	JERICO.....	NY.....	.....	01/27/2015....	.....	10,586,641	.....	.....	.....	.....	.....0	.....	67,089	67,089	.....	.....	.....0
00-1102254.....	LONGMONT.....	CO.....	.....	11/06/2014....	.....	5,944,531	.....	.....	.....	.....	.....0	.....	53,806	53,806	.....	.....	.....0
00-1102255.....	ZEELAND.....	MI.....	.....	12/18/2014....	.....	2,090,471	.....	.....	.....	.....	.....0	.....	46,593	46,593	.....	.....	.....0
00-1102264.....	CHARLOTTESVILLE.....	VA.....	.....	01/12/2015....	.....	3,452,831	.....	.....	.....	.....	.....0	.....	45,679	45,679	.....	.....	.....0
00-1102276.....	STRONGSVILLE.....	OH.....	.....	12/23/2014....	.....	12,890,946	.....	.....	.....	.....	.....0	.....	172,682	172,682	.....	.....	.....0
00-1102278.....	DENVER.....	CO.....	.....	01/16/2015....	.....	5,057,174	.....	.....	.....	.....	.....0	.....	45,218	45,218	.....	.....	.....0
00-1102280.....	BOULDER.....	CO.....	.....	02/02/2015....	.....	8,020,821	.....	.....	.....	.....	.....0	.....	71,736	71,736	.....	.....	.....0
00-1102281.....	GENEVA.....	IL.....	.....	12/18/2014....	.....	14,025,726	.....	.....	.....	.....	.....0	.....	90,419	90,419	.....	.....	.....0

SCHEDULE B - PART 3

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

QE02.2

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102303.....	HENDERSON.....	NV.....	.....	01/29/2015....	.....	7,263,336	.....	.....	.....	.....	.....0	.....	45,159	45,159	.....	.....	.....0
00-1102304.....	ORLANDO.....	FL.....	.....	02/17/2015....	.....	13,121,344	.....	.....	.....	.....	.....0	.....	83,383	83,383	.....	.....	.....0
00-1102305.....	SEATTLE.....	WA.....	.....	03/10/2015....	.....	14,394,090	.....	.....	.....	.....	.....0	.....	437,454	437,454	.....	.....	.....0
00-1102309.....	JACKSONVILLE.....	FL.....	.....	01/29/2015....	.....	13,902,499	.....	.....	.....	.....	.....0	.....	88,605	88,605	.....	.....	.....0
00-1102310.....	JACKSON HEIGHTS.....	NY.....	.....	03/31/2015....	.....	17,779,088	.....	.....	.....	.....	.....0	.....	158,221	158,221	.....	.....	.....0
00-1102315.....	ROCKVILLE.....	MD.....	.....	06/01/2015....	.....	4,466,445	.....	.....	.....	.....	.....0	.....	39,484	39,484	.....	.....	.....0
00-1102317.....	FRISCO.....	TX.....	.....	04/29/2015....	.....	12,663,777	.....	.....	.....	.....	.....0	.....	59,298	59,298	.....	.....	.....0
00-1102319.....	BIRMINGHAM.....	AL.....	.....	05/07/2015....	.....	11,647,969	.....	.....	.....	.....	.....0	.....	146,124	146,124	.....	.....	.....0
00-1102331.....	FREMONT.....	CA.....	.....	10/01/2015....	.....	3,703,354	.....	.....	.....	.....	.....0	.....	77,653	77,653	.....	.....	.....0
00-1102333.....	NASHVILLE.....	TN.....	.....	09/04/2015....	.....	11,994,278	.....	.....	.....	.....	.....0	.....	106,290	106,290	.....	.....	.....0
00-1102335.....	SCOTTSDALE.....	AZ.....	.....	03/31/2015....	.....	6,249,662	.....	.....	.....	.....	.....0	.....	52,985	52,985	.....	.....	.....0
00-1102339.....	BURBANK.....	CA.....	.....	11/12/2015....	.....	5,000,000	.....	.....	.....	.....	.....0	.....	23,185	23,185	.....	.....	.....0
00-1102350.....	MELVILLE.....	NY.....	.....	04/29/2015....	.....	15,907,237	.....	.....	.....	.....	.....0	.....	103,597	103,597	.....	.....	.....0
00-1102354.....	SAN ANTONIO.....	TX.....	.....	05/18/2015....	.....	7,164,956	.....	.....	.....	.....	.....0	.....	62,460	62,460	.....	.....	.....0
00-1102356.....	SAN JUAN CAPISTRANO.....	CA.....	.....	04/16/2015....	.....	9,538,103	.....	.....	.....	.....	.....0	.....	123,422	123,422	.....	.....	.....0
00-1102365.....	STRONGSVILLE.....	OH.....	.....	05/14/2015....	.....	16,238,477	.....	.....	.....	.....	.....0	.....	138,833	138,833	.....	.....	.....0
00-1102366.....	WILMINGTON.....	NC.....	.....	06/18/2015....	.....	7,129,198	.....	.....	.....	.....	.....0	.....	44,576	44,576	.....	.....	.....0
00-1102368.....	TORRANCE.....	CA.....	.....	10/23/2015....	.....	7,896,246	.....	.....	.....	.....	.....0	.....	61,167	61,167	.....	.....	.....0
00-1102370.....	CHICAGO.....	IL.....	.....	06/10/2015....	.....	11,363,859	.....	.....	.....	.....	.....0	.....	99,110	99,110	.....	.....	.....0
00-1102371.....	NORTH LAS VEGAS.....	NV.....	.....	05/20/2015....	.....	7,978,327	.....	.....	.....	.....	.....0	.....	51,341	51,341	.....	.....	.....0
00-1102380.....	SAN ANTONIO.....	TX.....	.....	05/07/2015....	.....	15,753,708	.....	.....	.....	.....	.....0	.....	78,830	78,830	.....	.....	.....0
00-1102394.....	ANN ARBOR.....	MI.....	.....	07/31/2015....	.....	17,190,754	.....	.....	.....	.....	.....0	.....	146,462	146,462	.....	.....	.....0
00-1102399.....	WEST FARGO.....	ND.....	.....	09/11/2015....	.....	7,678,383	.....	.....	.....	.....	.....0	.....	44,403	44,403	.....	.....	.....0
00-1102402.....	LEHI.....	UT.....	.....	08/17/2015....	.....	3,575,933	.....	.....	.....	.....	.....0	.....	75,486	75,486	.....	.....	.....0
00-1102405.....	MORRISVILLE.....	NC.....	.....	10/01/2015....	.....	9,854,267	.....	.....	.....	.....	.....0	.....	47,944	47,944	.....	.....	.....0
00-1102412.....	MADISON.....	WI.....	.....	09/29/2015....	.....	7,519,161	.....	.....	.....	.....	.....0	.....	44,680	44,680	.....	.....	.....0
00-1102413.....	KANSAS CITY.....	KS.....	.....	08/27/2015....	.....	6,661,817	.....	.....	.....	.....	.....0	.....	39,233	39,233	.....	.....	.....0
00-1102420.....	COLUMBUS.....	OH.....	.....	11/19/2015....	.....	6,633,622	.....	.....	.....	.....	.....0	.....	34,822	34,822	.....	.....	.....0
00-1102421.....	COLUMBUS.....	OH.....	.....	11/19/2015....	.....	1,288,621	.....	.....	.....	.....	.....0	.....	12,092	12,092	.....	.....	.....0
00-1102423.....	MOORE.....	OK.....	.....	11/18/2015....	.....	17,953,049	.....	.....	.....	.....	.....0	.....	93,025	93,025	.....	.....	.....0
00-1102425.....	DALLAS.....	TX.....	.....	04/04/2016....	.....	11,765,587	.....	.....	.....	.....	.....0	.....	56,055	56,055	.....	.....	.....0
00-1102426.....	DALLAS.....	TX.....	.....	11/25/2015....	.....	13,998,013	.....	.....	.....	.....	.....0	.....	69,101	69,101	.....	.....	.....0
00-1102427.....	FOLSOM.....	PA.....	.....	10/23/2015....	.....	10,030,911	.....	.....	.....	.....	.....0	.....	125,904	125,904	.....	.....	.....0
00-1102428.....	COLUMBUS.....	OH.....	..S...	11/05/2015....	.....	13,723,137	.....	.....	.....	.....	.....0	.....	165,689	165,689	.....	.....	.....0
00-1102431.....	CHANDLER.....	AZ.....	.....	09/30/2015....	.....	23,996,911	.....	.....	.....	.....	.....0	.....	121,195	121,195	.....	.....	.....0
00-1102432.....	JURUPA VALLEY.....	CA.....	.....	10/08/2015....	.....	32,551,159	.....	.....	.....	.....	.....0	.....	147,449	147,449	.....	.....	.....0
00-1102434.....	VANCOUVER.....	WA.....	.....	10/13/2015....	.....	16,576,992	.....	.....	.....	.....	.....0	.....	137,625	137,625	.....	.....	.....0
00-1102435.....	AURORA.....	CO.....	.....	10/09/2015....	.....	4,653,266	.....	.....	.....	.....	.....0	.....	36,989	36,989	.....	.....	.....0
00-1102440.....	AMERICAN FORK.....	UT.....	.....	10/08/2015....	.....	6,724,662	.....	.....	.....	.....	.....0	.....	83,196	83,196	.....	.....	.....0
00-1102441.....	SOMERVILLE.....	MA.....	.....	12/18/2015....	.....	14,976,960	.....	.....	.....	.....	.....0	.....	112,532	112,532	.....	.....	.....0
00-1102442.....	SAN DIEGO.....	CA.....	.....	10/19/2015....	.....	3,470,932	.....	.....	.....	.....	.....0	.....	28,849	28,849	.....	.....	.....0
00-1102448.....	BELLINGHAM.....	MA.....	.....	10/01/2015....	.....	11,082,619	.....	.....	.....	.....	.....0	.....	87,335	87,335	.....	.....	.....0

SCHEDULE B - PART 3

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

QE02.3

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102449.....	SALEM.....	OR.....	.....	03/07/2016....	.....	8,379,057	.....	.....	.....	.....	.....0	.....	48,388	48,388	.....	.....	.....0
00-1102451.....	MADISON.....	WI.....	.....	12/11/2015....	.....	10,393,909	.....	.....	.....	.....	.....0	.....	55,792	55,792	.....	.....	.....0
00-1102454.....	GRANDVIEW HEIGHTS.....	OH.....	..S.....	12/01/2015....	.....	17,140,141	.....	.....	.....	.....	.....0	.....	315,393	315,393	.....	.....	.....0
00-1102476.....	BOULDER.....	CO.....	.....	02/08/2016....	.....	6,677,504	.....	.....	.....	.....	.....0	.....	77,487	77,487	.....	.....	.....0
00-1102479.....	MURRAY.....	UT.....	.....	12/10/2015....	.....	4,786,944	.....	.....	.....	.....	.....0	.....	36,113	36,113	.....	.....	.....0
00-1102481.....	CABIN JOHN.....	MD.....	.....	02/10/2016....	.....	9,142,449	.....	.....	.....	.....	.....0	.....	77,831	77,831	.....	.....	.....0
00-1102488.....	MALDEN.....	MA.....	.....	04/01/2016....	.....	35,361,622	.....	.....	.....	.....	.....0	.....	212,977	212,977	.....	.....	.....0
00-1102489.....	ST CHARLES.....	MO.....	.....	08/17/2016....	.....	13,695,962	.....	.....	.....	.....	.....0	.....	82,835	82,835	.....	.....	.....0
00-1102490.....	LOUISVILLE.....	KY.....	.....	03/09/2016....	.....	15,917,916	.....	.....	.....	.....	.....0	.....	123,659	123,659	.....	.....	.....0
00-1102491.....	MERIDIAN.....	ID.....	.....	02/01/2016....	.....	10,544,788	.....	.....	.....	.....	.....0	.....	83,591	83,591	.....	.....	.....0
00-1102493.....	RANCHO CUCAMONGA.....	CA.....	.....	02/01/2016....	.....	5,502,499	.....	.....	.....	.....	.....0	.....	63,539	63,539	.....	.....	.....0
00-1102504.....	PORTLAND.....	OR.....	.....	01/20/2016....	.....	20,396,751	.....	.....	.....	.....	.....0	.....	113,062	113,062	.....	.....	.....0
00-1102509.....	COVINGTON.....	KY.....	.....	10/12/2018....	.....	7,529,900	.....	.....	.....	.....	.....0	.....	33,554	33,554	.....	.....	.....0
00-1102510.....	RALEIGH.....	NC.....	.....	01/28/2016....	.....	14,145,000	.....	.....	.....	.....	.....0	.....	20,127	20,127	.....	.....	.....0
00-1102511.....	WINSTON-SALEM.....	NC.....	.....	02/01/2016....	.....	20,921,827	.....	.....	.....	.....	.....0	.....	215,280	215,280	.....	.....	.....0
00-1102513.....	OCEANSIDE.....	CA.....	.....	03/28/2016....	.....	3,550,916	.....	.....	.....	.....	.....0	.....	20,566	20,566	.....	.....	.....0
00-1102520.....	MCCANDLESS.....	PA.....	.....	04/29/2016....	.....	67,141,263	.....	.....	.....	.....	.....0	.....	425,143	425,143	.....	.....	.....0
00-1102541.....	GARDEN GROVE.....	CA.....	.....	03/29/2016....	.....	7,328,606	.....	.....	.....	.....	.....0	.....	61,646	61,646	.....	.....	.....0
00-1102543.....	ROCHESTER.....	MN.....	.....	04/05/2016....	.....	11,400,000	.....	.....	.....	.....	.....0	.....	47,173	47,173	.....	.....	.....0
00-1102545.....	WESTERVILLE.....	OH.....	.....	03/17/2016....	.....	6,768,758	.....	.....	.....	.....	.....0	.....	37,464	37,464	.....	.....	.....0
00-1102551.....	BENTONVILLE.....	AR.....	.....	04/21/2016....	.....	26,375,761	.....	.....	.....	.....	.....0	.....	308,186	308,186	.....	.....	.....0
00-1102552.....	BOSTON.....	MA.....	.....	04/05/2016....	.....	28,932,371	.....	.....	.....	.....	.....0	.....	159,242	159,242	.....	.....	.....0
00-1102553.....	LEXINGTON.....	SC.....	.....	09/01/2016....	.....	4,971,428	.....	.....	.....	.....	.....0	.....	40,121	40,121	.....	.....	.....0
00-1102557.....	ROWLAND HEIGHTS.....	CA.....	.....	06/30/2016....	.....	23,438,001	.....	.....	.....	.....	.....0	.....	141,911	141,911	.....	.....	.....0
00-1102559.....	ORANGE.....	CA.....	.....	06/30/2016....	.....	2,594,109	.....	.....	.....	.....	.....0	.....	15,707	15,707	.....	.....	.....0
00-1102560.....	ANAHEIM.....	CA.....	.....	06/30/2016....	.....	5,370,260	.....	.....	.....	.....	.....0	.....	32,516	32,516	.....	.....	.....0
00-1102562.....	WESTMINSTER.....	CA.....	.....	06/30/2016....	.....	13,926,269	.....	.....	.....	.....	.....0	.....	84,320	84,320	.....	.....	.....0
00-1102564.....	COSTA MESA.....	CA.....	.....	06/30/2016....	.....	13,516,673	.....	.....	.....	.....	.....0	.....	81,840	81,840	.....	.....	.....0
00-1102567.....	LAGUNA HILLS.....	CA.....	.....	06/30/2016....	.....	7,190,687	.....	.....	.....	.....	.....0	.....	43,538	43,538	.....	.....	.....0
00-1102570.....	EVERETT.....	WA.....	.....	05/03/2016....	.....	15,954,947	.....	.....	.....	.....	.....0	.....	125,008	125,008	.....	.....	.....0
00-1102572.....	SEATTLE.....	WA.....	.....	08/29/2016....	.....	11,592,063	.....	.....	.....	.....	.....0	.....	62,319	62,319	.....	.....	.....0
00-1102574.....	ATLANTA.....	GA.....	.....	07/26/2016....	.....	17,806,420	.....	.....	.....	.....	.....0	.....	87,569	87,569	.....	.....	.....0
00-1102599.....	OCONOMOWOC.....	WI.....	.....	06/01/2016....	.....	7,711,715	.....	.....	.....	.....	.....0	.....	47,469	47,469	.....	.....	.....0
00-1102612.....	EDISON.....	NJ.....	.....	08/04/2016....	.....	13,077,294	.....	.....	.....	.....	.....0	.....	154,503	154,503	.....	.....	.....0
00-1102614.....	ROGERS.....	AR.....	.....	09/01/2016....	.....	20,999,893	.....	.....	.....	.....	.....0	.....	243,512	243,512	.....	.....	.....0
00-1102617.....	CONCORD.....	NH.....	.....	06/23/2016....	.....	11,496,107	.....	.....	.....	.....	.....0	.....	68,004	68,004	.....	.....	.....0
00-1102619.....	MADISON.....	WI.....	.....	08/10/2016....	.....	7,108,300	.....	.....	.....	.....	.....0	.....	39,882	39,882	.....	.....	.....0
00-1102630.....	EVERETT.....	WA.....	.....	09/15/2016....	.....	3,094,524	.....	.....	.....	.....	.....0	.....	58,737	58,737	.....	.....	.....0
00-1102631.....	GASTONIA.....	NC.....	.....	11/22/2016....	.....	6,903,013	.....	.....	.....	.....	.....0	.....	52,599	52,599	.....	.....	.....0
00-1102634.....	WALKER.....	MI.....	.....	04/05/2017....	.....	16,924,994	.....	.....	.....	.....	.....0	.....	296,474	296,474	.....	.....	.....0
00-1102635.....	WESTPORT.....	CT.....	.....	09/26/2016....	.....	13,447,023	.....	.....	.....	.....	.....0	.....	81,052	81,052	.....	.....	.....0
00-1102636.....	OVEDO.....	FL.....	.....	08/08/2016....	.....	12,030,333	.....	.....	.....	.....	.....0	.....	99,686	99,686	.....	.....	.....0

SCHEDULE B - PART 3

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

QE024

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102641.....	SAN ANTONIO.....	TX.....	.....	08/08/2016....	.....	8,580,458	.....	.....	.....	.....	.....0	.....	71,100	71,100	.....	.....	.....0
00-1102643.....	HILLSBORO.....	OR.....	.....	11/07/2016....	.....	9,803,087	.....	.....	.....	.....	.....0	.....	80,342	80,342	.....	.....	.....0
00-1102648.....	COLUMBUS.....	OH.....	.....	10/11/2016....	.....	10,578,172	.....	.....	.....	.....	.....0	.....	52,423	52,423	.....	.....	.....0
00-1102649.....	BEXLEY.....	OH.....	.....	11/23/2016....	.....	6,118,790	.....	.....	.....	.....	.....0	.....	47,808	47,808	.....	.....	.....0
00-1102653.....	CERRITOS.....	CA.....	.....	09/23/2016....	.....	6,201,788	.....	.....	.....	.....	.....0	.....	50,804	50,804	.....	.....	.....0
00-1102655.....	MOUNTAIN VIEW.....	CA.....	.....	11/14/2016....	.....	16,542,746	.....	.....	.....	.....	.....0	.....	98,020	98,020	.....	.....	.....0
00-1102656.....	EL SEGUNDO.....	CA.....	.....	12/15/2016....	.....	10,743,484	.....	.....	.....	.....	.....0	.....	86,246	86,246	.....	.....	.....0
00-1102660.....	WILDOMAR.....	CA.....	.....	05/23/2017....	.....	11,238,567	.....	.....	.....	.....	.....0	.....	83,608	83,608	.....	.....	.....0
00-1102665.....	GLASTONBURY.....	CT.....	.....	10/20/2016....	.....	17,719,169	.....	.....	.....	.....	.....0	.....	104,654	104,654	.....	.....	.....0
00-1102672.....	AMERICAN CANYON.....	CA.....	.....	10/12/2018....	.....	6,468,269	.....	.....	.....	.....	.....0	.....	53,396	53,396	.....	.....	.....0
00-1102679.....	ANN ARBOR.....	MI.....	.....	12/09/2016....	.....	4,688,760	.....	.....	.....	.....	.....0	.....	31,581	31,581	.....	.....	.....0
00-1102687.....	SANTA CLARA.....	CA.....	.....	09/19/2018....	.....	20,590,528	.....	.....	.....	.....	.....0	.....	90,456	90,456	.....	.....	.....0
00-1102689.....	MACON.....	GA.....	.....	02/06/2017....	.....	10,504,998	.....	.....	.....	.....	.....0	.....	54,092	54,092	.....	.....	.....0
00-1102692.....	GRANDVIEW HEIGHTS.....	OH.....	...S...	02/01/2017....	.....	33,131,748	.....	.....	.....	.....	.....0	.....	305,926	305,926	.....	.....	.....0
00-1102693.....	WEST CHESTER.....	PA.....	.....	03/06/2017....	.....	35,315,870	.....	.....	.....	.....	.....0	.....	168,211	168,211	.....	.....	.....0
00-1102700.....	BERKELEY.....	CA.....	.....	02/17/2017....	.....	11,354,600	.....	.....	.....	.....	.....0	.....	49,497	49,497	.....	.....	.....0
00-1102704.....	SEATTLE.....	WA.....	.....	04/06/2017....	.....	4,383,786	.....	.....	.....	.....	.....0	.....	28,338	28,338	.....	.....	.....0
00-1102707.....	SEATTLE.....	WA.....	.....	04/11/2017....	.....	9,898,129	.....	.....	.....	.....	.....0	.....	44,391	44,391	.....	.....	.....0
00-1102712.....	VALENCIA.....	CA.....	.....	05/15/2017....	.....	3,556,372	.....	.....	.....	.....	.....0	.....	18,764	18,764	.....	.....	.....0
00-1102719.....	KENT.....	WA.....	.....	04/13/2017....	.....	8,376,965	.....	.....	.....	.....	.....0	.....	144,904	144,904	.....	.....	.....0
00-1102720.....	BILLERICA.....	MA.....	.....	05/01/2017....	.....	2,831,228	.....	.....	.....	.....	.....0	.....	20,460	20,460	.....	.....	.....0
00-1102727.....	CHARLESTON.....	SC.....	.....	05/22/2017....	.....	15,609,154	.....	.....	.....	.....	.....0	.....	165,216	165,216	.....	.....	.....0
00-1102728.....	GREENVILLE.....	SC.....	.....	10/12/2018....	.....	4,224,332	.....	.....	.....	.....	.....0	.....	29,183	29,183	.....	.....	.....0
00-1102734.....	WASHINGTON.....	DC.....	.....	05/31/2017....	.....	48,533,209	.....	.....	.....	.....	.....0	.....	237,064	237,064	.....	.....	.....0
00-1102740.....	MEMPHIS.....	TN.....	.....	08/16/2017....	.....	13,603,204	.....	.....	.....	.....	.....0	.....	114,946	114,946	.....	.....	.....0
00-1102742.....	LAWRENCE.....	KS.....	.....	09/08/2017....	.....	22,934,668	.....	.....	.....	.....	.....0	.....	98,836	98,836	.....	.....	.....0
00-1102753.....	ENCINITAS.....	CA.....	.....	06/23/2017....	.....	6,039,381	.....	.....	.....	.....	.....0	.....	28,551	28,551	.....	.....	.....0
00-1102754.....	SAN DIEGO.....	CA.....	.....	07/18/2017....	.....	9,388,550	.....	.....	.....	.....	.....0	.....	49,258	49,258	.....	.....	.....0
00-1102756.....	MADISON.....	WI.....	.....	07/10/2017....	.....	10,721,037	.....	.....	.....	.....	.....0	.....	54,102	54,102	.....	.....	.....0
00-1102761.....	RICHMOND.....	VA.....	.....	07/19/2017....	.....	12,426,628	.....	.....	.....	.....	.....0	.....	66,215	66,215	.....	.....	.....0
00-1102762.....	ODESSA.....	FL.....	.....	07/14/2017....	.....	12,069,561	.....	.....	.....	.....	.....0	.....	101,540	101,540	.....	.....	.....0
00-1102764.....	MYRTLE BEACH.....	SC.....	.....	07/07/2017....	.....	15,416,569	.....	.....	.....	.....	.....0	.....	79,391	79,391	.....	.....	.....0
00-1102766.....	PLACENTIA.....	CA.....	.....	07/27/2017....	.....	3,708,305	.....	.....	.....	.....	.....0	.....	17,726	17,726	.....	.....	.....0
00-1102767.....	KALAMAZOO.....	MI.....	.....	07/20/2017....	.....	6,510,943	.....	.....	.....	.....	.....0	.....	80,055	80,055	.....	.....	.....0
00-1102768.....	PLACENTIA.....	CA.....	.....	07/27/2017....	.....	6,733,502	.....	.....	.....	.....	.....0	.....	32,187	32,187	.....	.....	.....0
00-1102772.....	NORTHBROOK.....	IL.....	.....	08/10/2017....	.....	22,105,766	.....	.....	.....	.....	.....0	.....	237,686	237,686	.....	.....	.....0
00-1102773.....	IRMO.....	SC.....	.....	07/26/2017....	.....	9,758,397	.....	.....	.....	.....	.....0	.....	71,702	71,702	.....	.....	.....0
00-1102774.....	VERNON.....	CA.....	.....	06/29/2017....	.....	14,477,254	.....	.....	.....	.....	.....0	.....	80,069	80,069	.....	.....	.....0
00-1102786.....	MARYSVILLE.....	WA.....	.....	01/10/2018....	.....	21,720,144	.....	.....	.....	.....	.....0	.....	216,522	216,522	.....	.....	.....0
00-1102792.....	WOODSTOCK.....	GA.....	.....	10/12/2017....	.....	20,914,130	.....	.....	.....	.....	.....0	.....	95,321	95,321	.....	.....	.....0
00-1102794.....	TULSA.....	OK.....	.....	10/30/2017....	.....	10,702,633	.....	.....	.....	.....	.....0	.....	112,196	112,196	.....	.....	.....0

SCHEDULE B - PART 3

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

QE02.5

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102795.....	GREENVILLE.....	SC.....	.....	09/29/2017....	.....	14,952,622	.....	.....	.....	.....	.....0	.....	71,632	71,632	.....	.....	.....0
00-1102796.....	OVERLAND PARK.....	KS.....	.....	11/07/2017....	.....	25,178,879	.....	.....	.....	.....	.....0	.....	238,249	238,249	.....	.....	.....0
00-1102797.....	REDMOND.....	WA.....	.....	09/08/2017....	.....	9,378,901	.....	.....	.....	.....	.....0	.....	154,231	154,231	.....	.....	.....0
00-1102798.....	WALTHAM.....	MA.....	.....	11/29/2017....	.....	15,000,000	.....	.....	.....	.....	.....0	.....	69,921	69,921	.....	.....	.....0
00-1102799.....	EUGENE.....	OR.....	.....	10/26/2017....	.....	4,481,413	.....	.....	.....	.....	.....0	.....	23,265	23,265	.....	.....	.....0
00-1102800.....	FORT MILL.....	SC.....	.....	09/22/2017....	.....	8,259,643	.....	.....	.....	.....	.....0	.....	62,170	62,170	.....	.....	.....0
00-1102803.....	NASHVILLE.....	TN.....	.....	11/27/2017....	.....	12,916,491	.....	.....	.....	.....	.....0	.....	95,800	95,800	.....	.....	.....0
00-1102808.....	WILLIAMSVILLE.....	NY.....	.....	12/01/2017....	.....	8,076,510	.....	.....	.....	.....	.....0	.....	55,532	55,532	.....	.....	.....0
00-1102809.....	CHICAGO.....	IL.....	.....	11/01/2017....	.....	39,215,543	.....	.....	.....	.....	.....0	.....	185,715	185,715	.....	.....	.....0
00-1102814.....	BEDFORD.....	NH.....	.....	03/15/2018....	.....	15,253,206	.....	.....	.....	.....	.....0	.....	94,220	94,220	.....	.....	.....0
00-1102823.....	PORTSMOUTH.....	NH.....	.....	12/22/2017....	.....	10,827,308	.....	.....	.....	.....	.....0	.....	48,247	48,247	.....	.....	.....0
00-1102825.....	NAPLES.....	FL.....	.....	12/05/2017....	.....	9,274,506	.....	.....	.....	.....	.....0	.....	66,156	66,156	.....	.....	.....0
00-1102827.....	BURIEN.....	WA.....	.....	12/18/2017....	.....	9,836,562	.....	.....	.....	.....	.....0	.....	103,847	103,847	.....	.....	.....0
00-1102828.....	MODESTO.....	CA.....	.....	02/01/2018....	.....	3,726,194	.....	.....	.....	.....	.....0	.....	25,742	25,742	.....	.....	.....0
00-1102829.....	MODESTO.....	CA.....	.....	02/01/2018....	.....	3,260,420	.....	.....	.....	.....	.....0	.....	22,524	22,524	.....	.....	.....0
00-1102830.....	SAN DIEGO.....	CA.....	.....	02/23/2018....	.....	7,200,798	.....	.....	.....	.....	.....0	.....	38,354	38,354	.....	.....	.....0
00-1102832.....	MONROE.....	WA.....	.....	01/04/2018....	.....	15,586,783	.....	.....	.....	.....	.....0	.....	109,179	109,179	.....	.....	.....0
00-1102833.....	BEAVERTON.....	OR.....	.....	03/05/2018....	.....	10,020,834	.....	.....	.....	.....	.....0	.....	63,206	63,206	.....	.....	.....0
00-1102837.....	KENT.....	WA.....	.....	03/06/2018....	.....	41,149,633	.....	.....	.....	.....	.....0	.....	209,643	209,643	.....	.....	.....0
00-1102839.....	JACKSONVILLE.....	FL.....	.....	01/09/2018....	.....	29,868,350	.....	.....	.....	.....	.....0	.....	155,164	155,164	.....	.....	.....0
00-1102840.....	TONAWANDA.....	NY.....	.....	02/07/2018....	.....	5,691,459	.....	.....	.....	.....	.....0	.....	29,700	29,700	.....	.....	.....0
00-1102841.....	RALEIGH.....	NC.....	.....	01/31/2018....	.....	12,000,000	.....	.....	.....	.....	.....0	.....	17,883	17,883	.....	.....	.....0
00-1102848.....	JERICO.....	NY.....	.....	07/17/2018....	.....	22,870,972	.....	.....	.....	.....	.....0	.....	97,956	97,956	.....	.....	.....0
00-1102852.....	BALA CYNWYD.....	PA.....	.....	04/06/2018....	.....	13,662,718	.....	.....	.....	.....	.....0	.....	136,830	136,830	.....	.....	.....0
00-1102855.....	SAN DIEGO.....	CA.....	.....	03/09/2018....	.....	3,598,678	.....	.....	.....	.....	.....0	.....	16,202	16,202	.....	.....	.....0
00-1102856.....	CAMBRIDGE.....	MA.....	.....	05/23/2018....	.....	11,686,329	.....	.....	.....	.....	.....0	.....	54,186	54,186	.....	.....	.....0
00-1102857.....	NEW YORK.....	NY.....	.....	04/12/2018....	.....	37,138,936	.....	.....	.....	.....	.....0	.....	191,188	191,188	.....	.....	.....0
00-1102858.....	INDIANAPOLIS.....	IN.....	.....	04/25/2018....	.....	15,839,851	.....	.....	.....	.....	.....0	.....	69,815	69,815	.....	.....	.....0
00-1102863.....	ONTARIO.....	CA.....	.....	10/12/2018....	.....	4,108,186	.....	.....	.....	.....	.....0	.....	19,719	19,719	.....	.....	.....0
00-1102866.....	NORWALK.....	CA.....	.....	05/10/2018....	.....	14,099,190	.....	.....	.....	.....	.....0	.....	95,319	95,319	.....	.....	.....0
00-1102867.....	SEATTLE.....	WA.....	.....	04/11/2018....	.....	8,256,998	.....	.....	.....	.....	.....0	.....	39,890	39,890	.....	.....	.....0
00-1102871.....	SALEM.....	OR.....	.....	07/16/2018....	.....	9,040,589	.....	.....	.....	.....	.....0	.....	40,601	40,601	.....	.....	.....0
00-1102872.....	CHICAGO.....	IL.....	.....	04/13/2018....	.....	9,333,654	.....	.....	.....	.....	.....0	.....	124,585	124,585	.....	.....	.....0
00-1102874.....	HOLLAND.....	MI.....	.....	05/15/2018....	.....	7,858,503	.....	.....	.....	.....	.....0	.....	120,755	120,755	.....	.....	.....0
00-1102875.....	BURLINGTON.....	KY.....	.....	06/11/2018....	.....	12,257,795	.....	.....	.....	.....	.....0	.....	116,995	116,995	.....	.....	.....0
00-1102876.....	GOLETA.....	CA.....	.....	05/17/2018....	.....	19,214,655	.....	.....	.....	.....	.....0	.....	188,789	188,789	.....	.....	.....0
00-1102879.....	MARLTON.....	NJ.....	.....	06/26/2018....	.....	19,126,402	.....	.....	.....	.....	.....0	.....	153,681	153,681	.....	.....	.....0
00-1102880.....	NORTH HOLLYWOOD.....	CA.....	.....	06/22/2018....	.....	7,512,517	.....	.....	.....	.....	.....0	.....	34,254	34,254	.....	.....	.....0
00-1102882.....	HILL AIR FORCE BASE.....	UT.....	.....	07/06/2018....	.....	14,246,349	.....	.....	.....	.....	.....0	.....	86,000	86,000	.....	.....	.....0
00-1102883.....	DALLAS.....	TX.....	.....	05/29/2018....	.....	10,291,533	.....	.....	.....	.....	.....0	.....	69,666	69,666	.....	.....	.....0
00-1102887.....	COLORADO SPRINGS.....	CO.....	.....	06/29/2018....	.....	26,413,275	.....	.....	.....	.....	.....0	.....	129,615	129,615	.....	.....	.....0
00-1102888.....	WARMINSTER.....	PA.....	.....	06/25/2018....	.....	13,787,918	.....	.....	.....	.....	.....0	.....	132,627	132,627	.....	.....	.....0

SCHEDULE B - PART 3

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

QE02.6

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102892.....	SALT LAKE CITY.....	UT.....	.....	06/26/2018....	.....	33,352,942	.....	.....	.....	.....	.....0	.....	180,318	180,318	.....	.....	.....0
00-1102893.....	INDIANAPOLIS.....	IN.....	.....	08/14/2018....	.....	6,669,164	.....	.....	.....	.....	.....0	.....	38,919	38,919	.....	.....	.....0
00-1102894.....	MOORESVILLE.....	NC.....	.....	07/06/2018....	.....	12,790,594	.....	.....	.....	.....	.....0	.....	83,201	83,201	.....	.....	.....0
00-1102897.....	OMAHA.....	NE.....	.....	07/26/2018....	.....	7,489,811	.....	.....	.....	.....	.....0	.....	46,665	46,665	.....	.....	.....0
00-1102901.....	MECHANICSBURG.....	PA.....	.....	12/17/2018....	.....	19,702,698	.....	.....	.....	.....	.....0	.....	83,210	83,210	.....	.....	.....0
00-1102902.....	BURLINGTON.....	MA.....	.....	08/06/2018....	.....	28,444,766	.....	.....	.....	.....	.....0	.....	182,527	182,527	.....	.....	.....0
00-1102909.....	MARLTON.....	NJ.....	.....	09/06/2018....	.....	7,592,080	.....	.....	.....	.....	.....0	.....	49,526	49,526	.....	.....	.....0
00-1102911.....	TAMPA.....	FL.....	.....	09/05/2018....	.....	24,090,348	.....	.....	.....	.....	.....0	.....	110,666	110,666	.....	.....	.....0
00-1102913.....	STOUGHTON.....	MA.....	.....	09/20/2018....	.....	12,205,956	.....	.....	.....	.....	.....0	.....	65,031	65,031	.....	.....	.....0
00-1102914.....	PATCHOGUE.....	NY.....	.....	10/12/2018....	.....	14,273,264	.....	.....	.....	.....	.....0	.....	91,728	91,728	.....	.....	.....0
00-1102917.....	PORTLAND.....	OR.....	.....	09/27/2018....	.....	15,283,590	.....	.....	.....	.....	.....0	.....	24,471	24,471	.....	.....	.....0
00-1102918.....	DENVER.....	CO.....	.....	08/31/2018....	.....	16,219,827	.....	.....	.....	.....	.....0	.....	91,507	91,507	.....	.....	.....0
00-1102919.....	CULVER CITY.....	CA.....	.....	09/21/2018....	.....	6,507,312	.....	.....	.....	.....	.....0	.....	29,549	29,549	.....	.....	.....0
00-1102922.....	SAVANNAH.....	GA.....	.....	11/30/2018....	.....	15,776,902	.....	.....	.....	.....	.....0	.....	226,225	226,225	.....	.....	.....0
00-1102926.....	CERRITOS.....	CA.....	.....	02/01/2019....	.....	7,849,471	.....	.....	.....	.....	.....0	.....	35,735	35,735	.....	.....	.....0
00-1102927.....	SANTA ANA.....	CA.....	.....	02/01/2019....	.....	9,690,705	.....	.....	.....	.....	.....0	.....	44,117	44,117	.....	.....	.....0
00-1102928.....	LAKE FOREST.....	CA.....	.....	03/18/2019....	.....	5,831,329	.....	.....	.....	.....	.....0	.....	26,365	26,365	.....	.....	.....0
00-1102930.....	REDONDO BEACH.....	CA.....	.....	06/12/2019....	.....	6,833,646	.....	.....	.....	.....	.....0	.....	30,429	30,429	.....	.....	.....0
00-1102931.....	BUENA PARK.....	CA.....	.....	10/23/2018....	.....	17,361,687	.....	.....	.....	.....	.....0	.....	80,532	80,532	.....	.....	.....0
00-1102933.....	DOYLESTOWN.....	PA.....	.....	12/19/2018....	.....	4,089,370	.....	.....	.....	.....	.....0	.....	35,790	35,790	.....	.....	.....0
00-1102934.....	MONTGOMERYVILLE.....	PA.....	.....	12/19/2018....	.....	3,642,830	.....	.....	.....	.....	.....0	.....	31,882	31,882	.....	.....	.....0
00-1102936.....	SENECA.....	SC.....	.....	12/21/2018....	.....	7,012,863	.....	.....	.....	.....	.....0	.....	40,042	40,042	.....	.....	.....0
00-1102942.....	NEW YORK.....	NY.....	.....	12/12/2018....	.....	18,403,257	.....	.....	.....	.....	.....0	.....	81,718	81,718	.....	.....	.....0
00-1102945.....	COCONUT CREEK.....	FL.....	.....	02/28/2019....	.....	14,562,505	.....	.....	.....	.....	.....0	.....	65,296	65,296	.....	.....	.....0
00-1102950.....	RICHMOND.....	VA.....	.....	01/17/2019....	.....	17,276,361	.....	.....	.....	.....	.....0	.....	103,599	103,599	.....	.....	.....0
00-1102953.....	ORLANDO.....	FL.....	.....	03/18/2019....	.....	23,372,879	.....	.....	.....	.....	.....0	.....	188,386	188,386	.....	.....	.....0
00-1102956.....	WALL TOWNSHIP.....	NJ.....	.....	02/28/2019....	.....	16,556,487	.....	.....	.....	.....	.....0	.....	103,456	103,456	.....	.....	.....0
00-1102963.....	MIDLAND.....	TX.....	.....	07/31/2019....	.....	28,656,638	.....	.....	.....	.....	.....0	.....	259,921	259,921	.....	.....	.....0
00-1102965.....	COLORADO SPRINGS.....	CO.....	.....	02/28/2019....	.....	31,065,066	.....	.....	.....	.....	.....0	.....	139,525	139,525	.....	.....	.....0
00-1102969.....	AMERICAN FORK.....	UT.....	.....	02/26/2019....	.....	18,714,947	.....	.....	.....	.....	.....0	.....	117,100	117,100	.....	.....	.....0
00-1102971.....	ATLANTA.....	GA.....	.....	04/12/2019....	.....	21,193,802	.....	.....	.....	.....	.....0	.....	132,354	132,354	.....	.....	.....0
00-1102972.....	TAYLORTOWN.....	NC.....	.....	04/11/2019....	.....	9,452,651	.....	.....	.....	.....	.....0	.....	57,148	57,148	.....	.....	.....0
00-1102979.....	WINTER PARK.....	FL.....	.....	05/15/2019....	.....	17,807,228	.....	.....	.....	.....	.....0	.....	76,772	76,772	.....	.....	.....0
00-1102986.....	PINEY FLATS.....	TN.....	.....	05/29/2019....	.....	19,102,477	.....	.....	.....	.....	.....0	.....	86,072	86,072	.....	.....	.....0
00-1102987.....	LONG BEACH.....	CA.....	.....	04/19/2019....	.....	15,107,771	.....	.....	.....	.....	.....0	.....	97,042	97,042	.....	.....	.....0
00-1102990.....	BOSTON.....	MA.....	.....	06/06/2019....	.....	4,635,830	.....	.....	.....	.....	.....0	.....	66,240	66,240	.....	.....	.....0
00-1102993.....	DELTONA.....	FL.....	.....	08/16/2019....	.....	6,140,768	.....	.....	.....	.....	.....0	.....	38,014	38,014	.....	.....	.....0
00-1103001.....	VANCOUVER.....	WA.....	.....	06/13/2019....	.....	1,922,909	.....	.....	.....	.....	.....0	.....	14,186	14,186	.....	.....	.....0
00-1103004.....	TAYLORTOWN.....	NC.....	.....	08/06/2019....	.....	3,787,238	.....	.....	.....	.....	.....0	.....	23,303	23,303	.....	.....	.....0
00-1103006.....	FREDERICK.....	MD.....	.....	11/12/2019....	.....	27,835,644	.....	.....	.....	.....	.....0	.....	170,424	170,424	.....	.....	.....0
00-1103007.....	LOVELAND.....	OH.....	.....	07/31/2019....	.....	10,746,178	.....	.....	.....	.....	.....0	.....	49,168	49,168	.....	.....	.....0

SCHEDULE B - PART 3

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

QE02.7

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
00-1103010.....	LAKE FOREST.....	CA.....	.....	06/17/2019....	.....	4,972,133	.....	.....	.....	.....	.....0	.....	23,329	23,329	.....	.....	.....0
00-1103012.....	RANDOLPH.....	MA.....	.....	07/01/2019....	.....	5,170,283	.....	.....	.....	.....	.....0	.....	23,694	23,694	.....	.....	.....0
00-1103024.....	WOOD_DALE.....	IL.....	.....	08/29/2019....	.....	8,110,605	.....	.....	.....	.....	.....0	.....	38,975	38,975	.....	.....	.....0
00-1103025.....	SARATOGA SPRINGS.....	UT.....	.....	07/17/2019....	.....	14,726,257	.....	.....	.....	.....	.....0	.....	91,791	91,791	.....	.....	.....0
00-1103026.....	WAYNE.....	PA.....	.....	07/01/2019....	.....	24,326,744	.....	.....	.....	.....	.....0	.....	122,410	122,410	.....	.....	.....0
00-1103029.....	CHARLOTTE.....	NC.....	.....	01/27/2020....	.....	20,675,883	.....	.....	.....	.....	.....0	.....	99,191	99,191	.....	.....	.....0
00-1103041.....	PACE.....	FL.....	.....	09/12/2019....	.....	14,234,737	.....	.....	.....	.....	.....0	.....	69,347	69,347	.....	.....	.....0
00-1103042.....	BOULDER.....	CO.....	.....	08/29/2019....	.....	32,243,200	.....	.....	.....	.....	.....0	.....	38,400	38,400	.....	.....	.....0
00-1103043.....	CHATTANOOGA.....	TN.....	.....	09/18/2019....	.....	3,976,428	.....	.....	.....	.....	.....0	.....	35,652	35,652	.....	.....	.....0
00-1103044.....	SANDY.....	OR.....	.....	10/15/2019....	.....	10,779,403	.....	.....	.....	.....	.....0	.....	52,180	52,180	.....	.....	.....0
00-1103047.....	CORAL GABLES.....	FL.....	.....	09/09/2019....	.....	9,601,505	.....	.....	.....	.....	.....0	.....	87,711	87,711	.....	.....	.....0
00-1103051.....	WARRENVILLE.....	IL.....	.....	11/14/2019....	.....	9,307,259	.....	.....	.....	.....	.....0	.....	176,727	176,727	.....	.....	.....0
00-1103052.....	SALT LAKE CITY.....	UT.....	.....	12/13/2019....	.....	5,308,495	.....	.....	.....	.....	.....0	.....	25,500	25,500	.....	.....	.....0
00-1103053.....	BELLINGHAM.....	MA.....	.....	02/06/2020....	.....	34,121,644	.....	.....	.....	.....	.....0	.....	45,617	45,617	.....	.....	.....0
00-1103058.....	KIRKLAND.....	WA.....	.....	12/19/2019....	.....	7,138,872	.....	.....	.....	.....	.....0	.....	100,368	100,368	.....	.....	.....0
00-1103067.....	INDIANAPOLIS.....	IN.....	.....	02/06/2020....	.....	17,973,192	.....	.....	.....	.....	.....0	.....	144,709	144,709	.....	.....	.....0
00-1103074.....	ST PAUL.....	MN.....	.....	11/08/2019....	.....	7,014,000	.....	.....	.....	.....	.....0	.....	47,495	47,495	.....	.....	.....0
00-1103075.....	CLAYTON.....	NC.....	.....	11/20/2019....	.....	25,500,000	.....	.....	.....	.....	.....0	.....	126,086	126,086	.....	.....	.....0
00-1103078.....	PHILADELPHIA.....	PA.....	.....	11/18/2019....	.....	3,718,817	.....	.....	.....	.....	.....0	.....	71,622	71,622	.....	.....	.....0
00-1103083.....	ZEELAND.....	MI.....	.....	10/30/2019....	.....	884,925	.....	.....	.....	.....	.....0	.....	3,590	3,590	.....	.....	.....0
00-1103085.....	TAMPA.....	FL.....	.....	10/17/2019....	.....	30,818,142	.....	.....	.....	.....	.....0	.....	160,807	160,807	.....	.....	.....0
00-1103086.....	TALLMADGE TOWNSHIP.....	MI.....	.....	12/06/2019....	.....	11,303,446	.....	.....	.....	.....	.....0	.....	54,758	54,758	.....	.....	.....0
00-1103095.....	CERRITOS.....	CA.....	.....	01/29/2020....	.....	6,832,876	.....	.....	.....	.....	.....0	.....	51,300	51,300	.....	.....	.....0
00-1103100.....	NEWPORT NEWS.....	VA.....	.....	11/21/2019....	.....	14,000,000	.....	.....	.....	.....	.....0	.....	68,748	68,748	.....	.....	.....0
00-1103108.....	PHILADELPHIA.....	PA.....	.....	02/14/2020....	.....	14,047,537	.....	.....	.....	.....	.....0	.....	68,693	68,693	.....	.....	.....0
00-1103110.....	CHERRY HILL.....	NJ.....	.....	10/05/2020....	.....	9,969,187	.....	.....	.....	.....	.....0	.....	46,570	46,570	.....	.....	.....0
00-1103112.....	NEW YORK.....	NY.....	.....	01/30/2020....	.....	24,597,930	.....	.....	.....	.....	.....0	.....	122,889	122,889	.....	.....	.....0
00-1103125.....	CHARLOTTE.....	NC.....	.....	03/04/2020....	.....	19,667,197	.....	.....	.....	.....	.....0	.....	113,421	113,421	.....	.....	.....0
00-1103128.....	CARY.....	NC.....	.....	03/11/2020....	.....	6,449,824	.....	.....	.....	.....	.....0	.....	33,362	33,362	.....	.....	.....0
00-1103133.....	WEST CHESTER.....	PA.....	.....	03/18/2020....	.....	4,944,432	.....	.....	.....	.....	.....0	.....	21,319	21,319	.....	.....	.....0
00-1103138.....	OGDEN.....	UT.....	.....	04/29/2020....	.....	7,129,001	.....	.....	.....	.....	.....0	.....	52,617	52,617	.....	.....	.....0
00-1103139.....	HUNTINGTON.....	NY.....	.....	05/01/2020....	.....	7,905,607	.....	.....	.....	.....	.....0	.....	40,988	40,988	.....	.....	.....0
00-1103147.....	POOLER.....	GA.....	.....	11/24/2020....	.....	12,000,000	.....	.....	.....	.....	.....0	.....	108,743	108,743	.....	.....	.....0
00-1103153.....	PORT ST LUCIE.....	FL.....	.....	06/18/2020....	.....	2,062,405	.....	.....	.....	.....	.....0	.....	12,668	12,668	.....	.....	.....0
00-1103159.....	WESLEY CHAPEL.....	FL.....	.....	04/23/2020....	.....	51,359,964	.....	.....	.....	.....	.....0	.....	277,629	277,629	.....	.....	.....0
00-1103160.....	WEST SACRAMENTO.....	CA.....	.....	05/27/2020....	.....	9,408,067	.....	.....	.....	.....	.....0	.....	46,555	46,555	.....	.....	.....0
00-1103168.....	SCOTTSDALE.....	AZ.....	.....	06/15/2020....	.....	21,585,179	.....	.....	.....	.....	.....0	.....	100,134	100,134	.....	.....	.....0
00-1103174.....	ALPHARETTA.....	GA.....	.....	06/30/2020....	.....	13,259,212	.....	.....	.....	.....	.....0	.....	115,891	115,891	.....	.....	.....0
00-1103180.....	MELVILLE.....	NY.....	.....	09/01/2020....	.....	13,425,549	.....	.....	.....	.....	.....0	.....	75,121	75,121	.....	.....	.....0
00-1103183.....	JURUPA VALLEY.....	CA.....	.....	08/31/2020....	.....	5,969,973	.....	.....	.....	.....	.....0	.....	30,266	30,266	.....	.....	.....0
00-1103187.....	LOUISVILLE.....	KY.....	.....	11/23/2020....	.....	17,150,000	.....	.....	.....	.....	.....0	.....	153,059	153,059	.....	.....	.....0
00-1103199.....	HUNTSVILLE.....	AL.....	.....	11/23/2020....	.....	16,000,000	.....	.....	.....	.....	.....0	.....	105,366	105,366	.....	.....	.....0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1103201.....	SHOREWOOD HILLS.....	WI.....	.....	12/09/2020....	.....	.....22,775,000	.....	.....	.....	.....	.....0	.....	.....78,531	78,531	.....	.....	.....0
00-1103206.....	WEST COLUMBIA.....	SC.....	.....	12/10/2020....	.....	.....10,500,000	.....	.....	.....	.....	.....0	.....	.....53,719	53,719	.....	.....	.....0
00-1103211.....	CINCINNATI.....	OH.....	.....	12/16/2020....	.....	.....3,000,000	.....	.....	.....	.....	.....0	.....	.....12,897	12,897	.....	.....	.....0
0299999. Total - Mortgages With Partial Repayments.....						3,691,954,904	0	0	0	0	0	0	26,161,099	26,161,099	0	0	0
0599999. Total Mortgages.....						3,726,687,771	0	0	0	0	0	0	60,893,966	60,893,966	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation and SVO Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated												
QE03	Vista Credit Opportunities Fund II-B, L.P.....	San Francisco.....	CA....	Vista Equity Partners.....	.....	06/01/2016.....	2	.....	.....38,889	.....	.....1,721,693	6.120
	GSO Capital Opportunities Fund III.....	Wilmington.....	DE....	Blackstone Credit.....	.....	06/03/2016.....	2	.....	.....200,640	.....	.....3,161,191	0.150
	Newstone Capital Partners III, L.P.....	Wilmington.....	DE....	Newstone Capital Partners.....	.....	09/20/2016.....	2	.....	.....177,121	.....	.....588,957	1.220
	Ares Private Credit Solutions, L.P.....	Wilmington.....	DE....	Ares Management.....	.....	06/23/2017.....	2	.....	.....(1,150)	.....	.....2,737,182	0.200
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE....	Vista Equity Partners.....	.....	05/10/2017.....	2	.....	.....17,526	.....	.....1,020,676	0.390
	ICG SDP Fund 3B.....	Grand Duchy.....	LUX..	Intermediate Capital Group.....	.....	03/22/2018.....	2	.....	.....722,461	.....	.....2,766,443	0.460
	TCW Direct Lending VII LLC.....	Los Angeles.....	CA....	TCW Direct Lending.....	.....	05/14/2018.....	2	.....	.....924,712	.....	.....2,755,211	0.730
	Newstone Capital Partners IV, L.P.....	Dallas.....	TX....	Newstone Capital Partners.....	.....	06/02/2019.....	2	.....	.....973,592	.....	.....6,266,156	1.170
	ICG SDP Fund 4B.....	Grand Duchy.....	LUX..	Intermediate Capital Group.....	.....	03/31/2020.....	2	.....	.....1,184,659	.....	.....11,947,386	0.370
	HPS Specialty Loan Fund V-L, L.P.....	New York.....	NY....	HPS Investment Partners.....	.....	01/25/2021.....	2	1,200,000	.....	.....	.....6,800,000	0.160
	Oaktree Opportunities Fund XI, L.P.....	Grand Cayman.....	CYM..	Oaktree Capital Management.....	.....	01/15/2021.....	3	1,330,000	.....	.....	.....11,970,000	0.090
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated.....								2,530,000	4,238,450	0	51,734,895	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
QE03	Dyal Capital Partners IV.....	New York.....	NY....	Dyal Capital.....	.....	06/11/2018.....	3	.....	.....210,164	.....	.....5,102,838	0.070
	ICG Europe Fund VII, L.P.....	St Helier.....	JEY..	Intermediate Capital Group.....	.....	08/24/2018.....	2	.....	.....1,045,546	.....	.....2,214,891	0.140
	Blackstone Infrastructure Partners (Supplemental Account II) L.P.....	New York.....	NY....	Blackstone Private Equity.....	.....	04/13/2020.....	3	.....	.....2,059	.....	.....875,000	0.010
	Blackstone Infrastructure Partners.....	New York.....	NY....	Blackstone Infrastructure.....	.....	03/14/2019.....	3	.....	.....494,237	.....	.....2,597,835	0.090
	Peppertree Capital Fund VII, L.P.....	Wilmington.....	DE....	Peppertree Capital Management.....	.....	11/28/2018.....	3	.....	.....60,000	.....	.....465,000	2.030
	TPG Partners VIII, L.P.....	Fort Worth.....	TX....	TPG Capital.....	.....	10/01/2019.....	3	.....	.....23,616	.....	.....495,003	0.010
	Vista Equity Partners Fund VII, L.P.....	Austin.....	TX....	Vista Equity Partners.....	.....	01/24/2019.....	3	.....	.....474,525	.....	.....1,549,777	0.020
	ICG Europe Mid-Market Fund.....	Grand Duchy.....	LUX..	Intermediate Capital Group.....	.....	04/09/2020.....	2	.....	.....650,744	.....	.....6,064,474	0.600
	ZMC III, L.P.....	New York.....	NY....	ZMC.....	.....	01/03/2020.....	3	.....	.....8,293	.....	.....1,389,119	0.220
	Global Infrastructure Partners IV, L.P.....	New York.....	NY....	Global Infrastructure Partners.....	.....	10/23/2019.....	3	.....	.....761,084	.....	.....9,938,308	0.050
	Veritas Capital Fund VII.....	New York.....	NY....	Veritas Capital.....	.....	04/15/2020.....	3	.....	.....1,450,312	.....	.....2,786,096	0.080
	Brookfield Infrastructure Fund IV.....	Toronto.....	CAN..	Brookfield Asset Management.....	.....	11/05/2019.....	3	.....	.....164,614	.....	.....4,598,572	0.040
	BIF IV Renewable Sidecar-B, LP.....	Toronto.....	CAN..	Brookfield Asset Management.....	.....	03/20/2020.....	3	.....	.....229,939	.....	.....3,336,733	0.500
	Peppertree Capital Fund VIII QP, LP.....	Chagrin Falls.....	OH....	Peppertree Capital Management.....	.....	01/27/2020.....	3	.....	.....900,000	.....	.....4,806,000	0.910
	Clearlake Capital Partners VI, L.P.....	Santa Monica.....	CA....	Clearlake Capital.....	.....	05/22/2020.....	3	.....	.....572,947	.....	.....1,294,282	0.040
	L Catterton IX Offshore, L.P.....	Greenwich.....	CT....	Catterton Partners.....	.....	05/22/2020.....	3	.....	.....(114)	.....	.....800,087	0.030
	FP Solar Finance LP.....	New York.....	NY....	Fundamental Advisors.....	.....	07/30/2020.....	3	.....	.....1,719,100	.....	.....3,682,400	6.030
	Yukon Capital Partners IV, L.P.....	Minneapolis.....	MN....	Yukon Partners.....	.....	11/24/2020.....	2	.....	.....1,031,716	.....	.....2,411,457	1.000
	Whitehorse Liquidity Partners IV LP.....	Wilmington.....	DE....	Whitehorse Liquidity.....	.....	11/25/2020.....	3	.....	.....498,688	.....	.....5,078,956	0.230
	HPS Specialty Loan Fund V, L.P.....	New York.....	NY....	HPS Investment Partners.....	.....	01/25/2021.....	2	4,400,000	.....	.....	.....17,600,000	0.440

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation and SVO Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								4,400,000	10,297,470	.0	77,086,828	.XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
QE03.1	US Government Building Open-End Feeder 1.....	San Antonio.....	TX...	USAA Equity Advisors.....		03/01/2019....			156,293		-	0.430
	AEW Core Property Trust (U.S.), Inc.....	Baltimore.....	MD...	AEW.....		02/21/2019....			146,566		-	0.170
	Crow Holdings Realty Partners VII.....	Wilmington.....	DE...	Crow Holdings Capital Partners.....		05/01/2015....			10,129		858,356	0.700
	GEM Realty Fund VI.....	Wilmington.....	DE...	GEM Realty Capital.....		04/15/2016....			840,000		6,448,815	1.180
	PCCP Equity VII.....	Dover.....	DE...	PCCP.....		05/10/2016....			125,015		1,751,640	1.250
	Walton Street Real Estate Fund VIII, L.P.....	Wilmington.....	DE...	Walton Street Capital.....		05/18/2016....			44,458		8,689,015	1.140
	Crow Holdings Retail Fund II, L.P.....	Dover.....	DE...	Crow Holdings Capital Partners.....		10/21/2016....			566,100		2,279,620	2.160
	Waterton Residential Property Venture XIII, L.P.....	Dover.....	DE...	Waterton Residential.....		11/03/2017....			225,551		652,618	0.540
	Helios Infracore LLC.....	Washington.....	DC...	Sol Systems LLC.....		12/22/2017....			108,055		2,677,162	6.500
	Dermody Properties Industrial Fund II, L.P.....	Dover.....	DE...	Dermody Properties.....		12/27/2018....			1,453,258		352,245	2.420
	PCCP Equity VIII.....	Dover.....	DE...	PCCP.....		09/18/2018....			1,659,900		4,760,282	1.500
	Almanac Realty Securities VIII, L.P.....	Dover.....	DE...	Almanac Realty Investors.....		12/21/2018....			439,847		11,335,891	0.850
	Madison Realty Capital Debt Fund IV LP.....	Dover.....	DE...	Madison Realty Capital.....		04/22/2019....			440,141		2,570,983	0.880
	Bell Institutional Fund VII, LLC.....	Dover.....	DE...	Bell Partners.....		10/30/2019....			962,093		5,882,758	0.840
	Madison Realty Capital Debt Fund V LP.....	Dover.....	DE...	Madison Realty Capital.....		03/27/2020....			(6,164)		7,900,650	1.010
	Waterton Residential Property Venture XIV, L.P.....	Dover.....	DE...	Waterton Residential.....		12/10/2020....			375,698		4,591,544	0.330
	Dermody Properties Industrial Co-Invest Fund II, LP.....	Dover.....	DE...	Dermody Properties.....		08/28/2020....			290,652		145,888	2.790
	Related Real Estate Fund III, LP.....	Dover.....	DE...	Related Fund Management.....		08/27/2020....			388,939		4,077,154	0.260
	DivcoWest Fund VI-A, LP.....	Dover.....	DE...	Divco West, LLC.....		11/06/2020....			84,212		4,640,747	0.220
	Model Tobacco Development Group LLC.....	Vienna.....	VA...	Model Tobacco Master Tenant LLC.....		10/27/2020....			828,675		-	0.080
	US Regional Logistics Program III, L.P.....	Dover.....	DE...	US RLP GP, LLC.....		01/27/2021....		2,925,000			62,075,000	16.250
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								4,242,137	9,139,418	.0	135,382,385	.XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated												
	NW REI (NLAIC), LLC.....	Columbus.....	OH...	Nationwide Life and Annuity Insurance Company.....		02/29/2016....			102,789		-	100.000
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....								.0	102,789	.0	.0	.XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated												
	Nationwide SBL, LLC.....	Columbus.....	OH...	Nationwide Life and Annuity Insurance Company.....		10/31/2018....			4,000,000			100.000
2699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....								.0	4,000,000	.0	.0	.XXX.....
Collateral Loans - Unaffiliated												
	Smart Collateralized Loan_48117796780.....	Chagrin Falls.....	OH...	Nationwide Life and Annuity Insurance Company.....		12/14/2018....			.626			
	Smart Collateralized Loan_5500001033.....	Cincinnati.....	OH...	Nationwide Life and Annuity Insurance Company.....		12/14/2018....			4,222			
	Smart Collateralized Loan_5500003459.....	Essex Jct.....	VT....	Nationwide Life and Annuity Insurance Company.....		12/14/2018....			8,681			

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation and SVO Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
2999999. Total - Collateral Loans - Unaffiliated.....								0	13,529	0	0	XXX.....
4899999. Subtotal - Unaffiliated.....								11,172,137	23,688,867	0	264,204,108	XXX.....
4999999. Subtotal - Affiliated.....								0	4,102,789	0	0	XXX.....
5099999. Totals.....								11,172,137	27,791,656	0	264,204,108	XXX.....

SCHEDULE BA - PART 3

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

QE03.2

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
	Vista Credit Opportunities Fund II-B, L.P.....	San Francisco.....	CA..	Distribution.....	06/01/2016	03/01/2021	12,749	.....	.....	.....	.....	.....0	.....	.....12,749	12,749	.....	.....	.....0	.....
	GSO Capital Opportunities Fund III.....	Wilmington.....	DE..	Distribution.....	06/03/2016	03/30/2021	1,311,913	.....	.....	.....	.....	.....0	.....	.....1,311,913	1,311,913	.....	.....	.....0	.....
	Guggenheim Private Debt Fund 2.0-I, LLC.....	Wilmington.....	DE..	Distribution.....	06/03/2016	03/15/2021	9,527	.....	.....	.....	.....	.....0	.....	.....9,527	9,527	.....	.....	.....0	.....
	Newstone Capital Partners III, L.P.....	Wilmington.....	DE..	Distribution.....	09/20/2016	03/05/2021	699,115	.....	.....	.....	.....	.....0	.....	.....699,115	699,115	.....	.....	.....0	.....
	Ares Private Credit Solutions, L.P.....	Wilmington.....	DE..	Distribution.....	06/23/2017	03/19/2021	688,607	.....	.....	.....	.....	.....0	.....	.....688,607	688,607	.....	.....	.....0	.....
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE..	Distribution.....	05/10/2017	03/01/2021	39,499	.....	.....	.....	.....	.....0	.....	.....39,499	39,499	.....	.....	.....0	.....
	ICG SDP Fund 3B.....	Grand Duchy.....	LUX	Distribution.....	03/22/2018	01/28/2021	395,869	.....	.....	.....	.....	.....0	.....	.....395,869	395,869	.....	.....	.....0	.....
	Newstone Capital Partners IV, L.P.....	Dallas.....	TX..	Distribution.....	06/02/2019	02/23/2021	578,052	.....	.....	.....	.....	.....0	.....	.....578,052	578,052	.....	.....	.....0	.....
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated.....							3,735,331	0	0	0	0	0	0	3,735,331	3,735,331	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Fundamental Partners III, L.P.....	Wilmington.....	DE..	Distribution.....	05/18/2017	03/19/2021	140,987	.....	.....	.....	.....	.....0	.....	.....140,987	140,987	.....	.....	.....0	.....
	Dyal Capital Partners III Co-Invest Moonrise LP.....	New York.....	NY..	Distribution.....	07/25/2017	02/22/2021	40,473	.....	.....	.....	.....	.....0	.....	.....40,473	40,473	.....	.....	.....0	.....
	Dyal Capital Partners IV.....	New York.....	NY..	Distribution.....	06/11/2018	03/01/2021	799,198	.....	.....	.....	.....	.....0	.....	.....799,198	799,198	.....	.....	.....0	.....
	ICG Europe Fund VII, L.P.....	St Helier.....	JEY	Distribution.....	08/24/2018	03/17/2021	20,844	.....	.....	.....	.....	.....0	.....	.....20,844	21,587	743	.....	.....743	.....
	Blackstone Infrastructure Partners (Supplemental Account II) L.P.....	New York.....	NY..	Distribution.....	04/13/2020	03/15/2021	2,059	.....	.....	.....	.....	.....0	.....	.....2,059	2,059	.....	.....	.....0	.....
	Blackstone Infrastructure Partners.....	New York.....	NY..	Distribution.....	03/14/2019	03/29/2021	26,831	.....	.....	.....	.....	.....0	.....	.....26,831	26,831	.....	.....	.....0	.....
	Landmark Equity Partners XVI, L.P.....	Wilmington.....	DE..	Distribution.....	12/06/2018	03/15/2021	240,288	.....	.....	.....	.....	.....0	.....	.....240,288	240,288	.....	.....	.....0	.....

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	TPG Healthcare Partners, L.P.....	Fort Worth.....	TX..	Distribution.....	10/01/2019	03/24/2021	8,558	.....	.....	.....	.....	.....0	.....	.....8,558	8,558	.....	.....	.....0	.....
	TPG Partners VIII, L.P.....	Fort Worth.....	TX..	Distribution.....	10/01/2019	03/24/2021	1,728	.....	.....	.....	.....	.....0	.....	.....1,728	1,728	.....	.....	.....0	.....
	ICG Europe Mid-Market Fund.....	Grand Duchy.....	LUX..	Distribution.....	04/09/2020	02/05/2021	381	.....	.....	.....	.....	.....0	.....	.....381	381	.....	.....	.....0	.....
	Veritas Capital Fund VII.....	New York.....	NY..	Distribution.....	04/15/2020	02/04/2021	224,636	.....	.....	.....	.....	.....0	.....	.....224,636	224,636	.....	.....	.....0	.....
	Brookfield Infrastructure Fund IV.....	Toronto.....	CAN	Distribution.....	11/05/2019	03/10/2021	72,130	.....	.....	.....	.....	.....0	.....	.....72,130	72,130	.....	.....	.....0	.....
	BIF IV Renewable Sidecar-B, LP.....	Toronto.....	CAN	Distribution.....	03/20/2020	03/10/2021	33,205	.....	.....	.....	.....	.....0	.....	.....33,205	33,205	.....	.....	.....0	.....
	Whitehorse Liquidity Partners III LP.....	Wilmington.....	DE..	Distribution.....	10/30/2019	03/25/2021	394,913	.....	.....	.....	.....	.....0	.....	.....394,913	394,913	.....	.....	.....0	.....
	KH Aggregator LP.....	Wilmington.....	DE..	Distribution.....	11/25/2020	03/29/2021	2,675	.....	.....	.....	.....	.....0	.....	.....2,675	2,675	.....	.....	.....0	.....
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							2,008,906	0	0	0	0	0	0	2,008,906	2,009,649	743	0	743	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
QE03.3	Crow Holdings Realty Partners VII.....	Wilmington.....	DE..	Distribution.....	05/01/2015	03/29/2021	506,132	.....	.....	.....	.....	.....0	.....	.....506,132	506,132	.....	.....	.....0	.....
	Bell Institutional Fund V.....	Greensboro.....	NC..	Distribution.....	05/28/2015	03/03/2021	203,608	.....	.....	.....	.....	.....0	.....	.....203,608	203,608	.....	.....	.....0	.....
	PCCP Equity VII.....	Dover.....	DE..	Distribution.....	05/10/2016	02/01/2021	570,545	.....	.....	.....	.....	.....0	.....	.....570,545	570,545	.....	.....	.....0	.....
	Walton Street Real Estate Fund VIII, L.P.....	Wilmington.....	DE..	Distribution.....	05/18/2016	02/19/2021	638,529	.....	.....	.....	.....	.....0	.....	.....638,529	638,529	.....	.....	.....0	.....
	Crow Holdings Retail Fund II, L.P.....	Dover.....	DE..	Distribution.....	10/21/2016	01/28/2021	569,683	.....	.....	.....	.....	.....0	.....	.....569,683	569,683	.....	.....	.....0	.....
	PCCP Credit IX, LP.....	Dover.....	DE..	Distribution.....	03/28/2017	03/25/2021	764,400	.....	.....	.....	.....	.....0	.....	.....764,400	764,400	.....	.....	.....0	.....
	Waterton Residential Property Venture XIII, L.P.....	Dover.....	DE..	Distribution.....	11/03/2017	02/12/2021	32,524	.....	.....	.....	.....	.....0	.....	.....32,524	32,524	.....	.....	.....0	.....
	PCCP Equity VIII.....	Dover.....	DE..	Distribution.....	09/18/2018	03/29/2021	159,900	.....	.....	.....	.....	.....0	.....	.....159,900	159,900	.....	.....	.....0	.....
	Almanac Realty Securities VIII, L.P.....	Dover.....	DE..	Distribution.....	12/21/2018	02/26/2021	51,862	.....	.....	.....	.....	.....0	.....	.....51,862	51,862	.....	.....	.....0	.....
	Bell Institutional Fund VII, LLC.....	Dover.....	DE..	Distribution.....	10/30/2019	01/28/2021	3,951	.....	.....	.....	.....	.....0	.....	.....3,951	3,951	.....	.....	.....0	.....
	Oak Street Real Estate Capital Fund V, LP.....	Dover.....	DE..	Distribution.....	11/16/2020	03/15/2021	112,385	.....	.....	.....	.....	.....0	.....	.....112,385	112,385	.....	.....	.....0	.....
	Madison Realty Capital Debt Fund V LP.....	Dover.....	DE..	Distribution.....	03/27/2020	02/23/2021	63,938	.....	.....	.....	.....	.....0	.....	.....63,938	63,938	.....	.....	.....0	.....
	Waterton Residential Property Venture XIV, L.P.....	Dover.....	DE..	Distribution.....	12/10/2020	02/26/2021	46	.....	.....	.....	.....	.....0	.....	.....46	46	.....	.....	.....0	.....
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							3,681,767	0	0	0	0	0	0	3,681,767	3,681,767	0	0	0	0
Collateral Loans - Unaffiliated																			
	Smart Collateralized Loan_48118021118.....	Valley City.....	OH	Distribution.....	12/14/2018	12/31/2020	442	.....	.....	.....	.....	.....0	.....	.....442	442	.....	.....	.....0	.....
	Smart Collateralized Loan_55000000087.....	Shaker Heights.....	OH	Distribution.....	12/14/2018	12/31/2020	42,016	.....	.....	.....	.....	.....0	.....	.....42,016	42,016	.....	.....	.....0	.....
2999999. Total - Collateral Loans - Unaffiliated.....							42,458	0	0	0	0	0	0	42,458	42,458	0	0	0	0
4899999. Subtotal - Unaffiliated.....							9,468,462	0	0	0	0	0	0	9,468,462	9,469,205	743	0	743	0
5099999. Totals.....							9,468,462	0	0	0	0	0	0	9,468,462	9,469,205	743	0	743	0

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 3

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

1		2		3	4	5	6	7	8	9	10
CUSIP Identification		Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Special Revenue and Special Assessment											
17131R	BK	1	Chula Vista CA Pension Txb		02/12/2021	Stifel Nicolaus & Co Inc		9,108,000	9,108,000		1.C FE
345105	KA	7	Foothill Estrn Transprt Txb		01/27/2021	Goldman Sachs & Company		2,500,000	2,500,000		1.F FE
646140	EA	7	New Jersey St Tpk Auth Rev Txb-Ref-Ser		01/22/2021	Citigroup		1,000,000	1,000,000		1.F FE
647719	QM	8	New Orleans LA Rev Ref-Txb		02/05/2021	JP Morgan Securities LLC		1,800,000	1,800,000		2.A FE
647719	QN	6	New Orleans LA Rev Ref-Txb		02/05/2021	JP Morgan Securities LLC		2,250,000	2,250,000		2.A FE
73358X	CN	0	Port Auth NY & NJ Rev Txb-Issue 225		01/22/2021	Bank of America BISD Dealer		13,160,000	13,160,000		1.E FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments								29,818,000	29,818,000	0	XXX
Bonds - Industrial and Miscellaneous											
00206R	MC	3	AT&T Inc Sr Nt		03/25/2021	Goldman Sachs & Company		54,176,572	59,100,000	71,837	2.B FE
00206R	MD	1	AT&T Inc Sr Nt		03/18/2021	Morgan Stanley & Co LLC		1,757,020	2,000,000	1,381	2.B FE
01400E	AC	7	Alcon Finance Corp Sr Nt		02/16/2021	Jefferies & Company Inc		1,552,528	1,383,000	21,168	2.B FE
015271	AQ	2	Alexandria Real Estate Equity Sr Nt		01/25/2021	Wells Fargo Securities LLC		4,333,455	3,190,000	43,836	2.A FE
015271	AV	1	Alexandria Real Estate Equity Sr Nt		01/11/2021	Wells Fargo Securities LLC		621,986	638,000	5,250	2.A FE
015271	AW	9	Alexandria Real Estate Equity Sr Nt		02/03/2021	Various		6,081,151	6,100,000		2.A FE
015271	AX	7	Alexandria Real Estate Equity Sr Nt		02/03/2021	Goldman Sachs & Company		9,759,624	9,800,000		2.A FE
023765	AA	8	American Airlines Inc LBASS EETC Ser 16		03/19/2021	Morgan Stanley & Co LLC		486,914	485,700	4,231	2.A FE
023771	R9	1	American Airlines Inc LBASS EETC Ser 201		03/19/2021	Jefferies & Company Inc		353,218	349,289	4,599	2.A FE
02665W	DS	7	American Honda Fin Sr Nt		01/11/2021	Citigroup		1,998,680	2,000,000		1.G FE
02665W	DW	8	American Honda Fin Sr Nt		03/22/2021	JP Morgan Securities LLC		11,780,058	11,800,000		1.G FE
03027X	AY	6	American Tower Corp Sr Nt		01/25/2021	Various		5,066,906	4,600,000	47,504	2.C FE
030360	AD	3	American University Nt		01/13/2021	JP Morgan Securities LLC		2,889,500	2,500,000	27,795	1.E FE
031162	CD	0	Amgen Inc Sr Nt		01/20/2021	Various		27,794,256	21,202,000	96,111	2.A FE
031162	CS	7	Amgen Inc Sr Nt		01/15/2021	HSBC Securities USA Inc		4,617,774	4,200,000	58,669	2.A FE
036752	AH	6	Anthem Inc Sr Nt		01/21/2021	Various		24,917,536	19,081,000	341,170	2.B FE
03768U	AA	7	Apidos CLO CLO Ser 2021-35A CI A		02/16/2021	Bank of America BISD Dealer		8,050,000	8,050,000		1.A FE
03768U	AB	5	Apidos CLO CLO Ser 2021-35A CI B		02/16/2021	Bank of America BISD Dealer		3,900,000	3,900,000		1.C FE
03768U	AC	3	Apidos CLO CLO Ser 2021-35A CI C		02/16/2021	Bank of America BISD Dealer		1,850,000	1,850,000		1.F FE
04016D	AS	4	Ares CLO Ltd CLO Ser 2016-41A CI AR2		02/17/2021	BNP Paribas Securities Corp		15,300,000	15,300,000		1.A FE
04016D	AW	5	Ares CLO Ltd CLO Ser 2016-41A CI CR		02/17/2021	BNP Paribas Securities Corp		350,000	350,000		1.F FE
075887	BG	3	Becton Dickinson & Co Sr Nt		01/25/2021	Barclays Capital Inc		2,736,283	2,130,000	11,642	2.C FE
075887	BX	6	Becton Dickinson & Co Sr Nt		01/25/2021	BNP Paribas Securities Corp		2,985,561	2,300,000	15,213	2.C FE
084659	AT	8	Berkshire Hathaway Energy Sr Nt		03/08/2021	Tax Free Exchange		7,242,426	7,250,000	116,634	1.G FE
084659	AV	3	Berkshire Hathaway Energy Sr Nt		03/08/2021	Tax Free Exchange		14,499,989	14,500,000	78,985	1.G FE
09261W	AJ	3	Blackrock DLF IX Blackrock DLF IX CLO		03/29/2021	Direct		424,966	424,966		2.B Z
09261W	AL	8	Blackrock DLF IX CLO Ser 2020-1 CI E		02/17/2021	Direct		330,859	330,859		3.A FE
10373Q	BG	4	BP Cap Mkts America Sr Nt		02/02/2021	Morgan Stanley & Co LLC		2,440,600	2,500,000	33,333	1.F FE
10373Q	BP	4	BP Cap Mkts America Sr Nt		02/03/2021	Various		9,531,390	10,000,000	51,269	1.F FE
11135F	BH	3	Broadcom Inc Sr Nt		01/04/2021	RBC Capital Markets LLC		5,289,612	5,300,000		2.C FE
1248EP	CJ	0	CCO Holdings LLC Sr Nt		03/04/2021	Various		1,199,163	1,150,000	16,301	3.B FE
125523	AK	6	Cigna Corp Sr Nt		01/15/2021	Various		22,516,276	16,700,000	79,557	2.B FE
125523	CQ	1	Cigna Corp Sr Nt		03/02/2021	Various		14,929,104	15,000,000	170	2.B FE
126307	BD	8	CSC Holdings Inc Sr Nt		02/18/2021	Various		4,260,809	4,148,000	31,763	4.C FE
126307	BF	3	CSC Holdings Inc Sr Nt		03/03/2021	Various		1,173,304	1,211,000	1,572	3.C FE
126408	HN	6	CSX Corp Sr Nt		01/25/2021	Various		20,708,930	15,400,000	143,239	2.A FE

QE04

SCHEDULE D - PART 3

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

QE04.1

1			2		3	4	5		6	7	8	9	10	
CUSIP Identification			Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
131347	CM	6	Calpine Corp 1st Lein HY Nt	4.500% 02/		02/24/2021	Goldman Sachs & Company			549,875	530,000	729	3.A FE	
14316M	AA	9	Carlyle Global Mrkt Strategies CLO Ser 2			02/02/2021	BNP Paribas Securities Corp			9,850,000	9,850,000		1.A FE	
14316M	AC	5	Carlyle Global Mrkt Strategies CLO Ser 2			02/02/2021	BNP Paribas Securities Corp			5,750,000	5,750,000		1.C FE	
14316M	AE	1	Carlyle Global Mrkt Strategies CLO Ser 2			02/02/2021	BNP Paribas Securities Corp			850,000	850,000		1.F FE	
156700	BD	7	Lumen Technologies Inc Sr Nt	4.500% 01		02/18/2021	Various			2,399,878	2,363,000	17,947	3.C FE	
159864	AG	2	Charles River Laboratories Sr Nt	3.750		03/08/2021	JP Morgan Securities LLC			3,679,000	3,679,000		3.B FE	
159864	AJ	6	Charles River Laboratories Sr Nt	4.000		03/08/2021	JP Morgan Securities LLC			2,300,000	2,300,000		3.B FE	
161175	BT	0	Charter Comm Opt Secured Nt	4.800% 03/		03/02/2021	Various			12,392,371	11,300,000	4,520	2.C FE	
161175	CA	0	Charter Comm Opt 1st Lien	3.900% 06/01		02/18/2021	Morgan Stanley & Co LLC			19,290,543	19,300,000		2.C FE	
166756	AP	1	Chevron Corp Sr Nt	3.900% 11/15/24		01/06/2021	Tax Free Exchange			19,835,513	19,750,000	109,119	1.D FE	
166756	AQ	9	Chevron Corp Sr Nt	8.000% 04/01/27		01/06/2021	Tax Free Exchange			11,407,495	10,000,000	211,111	1.D FE	
166756	AR	7	Chevron Corp Sr Nt	3.850% 01/15/28		01/06/2021	Tax Free Exchange			23,143,373	23,600,000	431,585	1.D FE	
166756	AS	5	Chevron Corp Sr Nt	3.250% 10/15/29		01/06/2021	Tax Free Exchange			1,293,413	1,300,000	9,506	1.D FE	
166756	AU	0	Chevron Corp Sr Nt	5.250% 11/15/43		01/06/2021	Tax Free Exchange			36,118,643	36,000,000	267,750	1.D FE	
166756	AV	8	Chevron Corp Sr Nt	5.050% 11/15/44		01/06/2021	Tax Free Exchange			9,810,042	9,500,000	67,965	1.D FE	
171484	AE	8	Churchhill Downs Inc St Nt	4.750% 01/1		03/10/2021	JP Morgan Securities LLC			9,000,303	8,717,000	71,310	4.A FE	
171484	AG	3	Churchhill Downs Inc Sr Nt	5.500% 04/0		02/25/2021	Barclays Capital Inc			244,238	234,000	5,363	4.A FE	
172967	KR	1	Citigroup Inc Sub Nt	4.750% 05/18/46		01/22/2021	Various			35,027,835	26,944,225	234,207	2.B FE	
17858#	AA	1	PF Training Investors LLC PF Training In			03/11/2021	Direct			21,201,000	20,999,763		2.B Z	
210795	PZ	7	Continental Airlines Inc LBASS EETC Ser			03/22/2021	Jefferies & Company Inc			551,131	526,768	9,849	2.C FE	
22822V	AR	2	Crown Castle Intl Corp Sr Nt	3.300% 07		01/07/2021	Jefferies & Company Inc			661,356	600,000	550	2.C FE	
22822V	AT	8	Crown Castle Intl Corp Sr Nt	2.250% 01		01/12/2021	Various			3,065,586	3,030,000	39,498	2.C FE	
25278X	AR	0	Diamondback Energy Inc Sr Nt	3.125% 03		03/23/2021	Various			19,942,900	20,000,000	868	2.C FE	
25470X	AW	5	Dish DBS Corp Sr Nt	5.875% 11/15/24		03/03/2021	Various			6,493,729	6,201,000	79,524	4.C FE	
26251C	AQ	7	Dryden Senior Loan Fund CLO Ser 2018-61A			03/03/2021	Barclays Capital Inc			500,000	500,000		1.A FE	
30231G	AW	2	Exxon Mobil Corp Sr Nt	4.114% 03/01/46		02/05/2021	Morgan Stanley & Co LLC			2,957,425	2,500,000	45,140	1.D FE	
30231G	AZ	5	Exxon Mobil Corp Sr Nt	3.095% 08/16/49		01/25/2021	Citigroup			10,364,211	9,900,000	137,031	1.D FE	
30231G	BG	6	Exxon Mobil Corp Sr Nt	4.327% 03/19/50		01/22/2021	Goldman Sachs & Company			12,948,748	10,300,000	157,226	1.D FE	
30231G	BM	3	Exxon Mobil Corp Sr Nt	3.452% 04/15/51		01/27/2021	Various			15,960,684	14,400,000	142,126	1.D FE	
361448	BH	5	GATX Corp Sr Nt	3.100% 06/01/51		02/01/2021	Morgan Stanley & Co LLC			6,496,360	6,500,000		2.B FE	
37045X	CY	0	General Motors Co Sr Nt	3.600% 06/21/3		03/30/2021	Barclays Capital Inc			3,801,312	3,600,000	36,000	2.C FE	
375558	BD	4	Gilead Sciences Inc Sr Nt	4.750% 03/01		01/15/2021	Morgan Stanley & Co LLC			32,726,384	25,100,000	460,341	2.A FE	
375558	BK	8	Gilead Sciences Inc Sr Nt	4.150% 03/01		01/15/2021	HSBC Securities USA Inc			10,301,830	8,500,000	136,201	2.A FE	
37940X	AC	6	Global Payments Inc Sr Nt	4.150% 08/15		01/22/2021	Bank of America BISD Dealer			11,413,616	9,572,000	162,956	2.C FE	
37940X	AD	4	Global Payments Inc Sr Nt	2.900% 05/15		01/07/2021	Bank of America BISD Dealer			857,944	800,000	3,609	2.C FE	
38138J	AC	7	GoldenTree Ln Mgt CLO Ser 2021-9A CI A			01/22/2021	Bank of America BISD Dealer			2,400,000	2,400,000		1.A FE	
38138J	AE	3	GoldenTree Ln Mgt CLO Ser 2021-9A CI B			01/22/2021	Bank of America BISD Dealer			3,700,000	3,700,000		1.C FE	
38138J	AG	8	GoldenTree Ln Mgt CLO Ser 2021-9A CI C			01/22/2021	Bank of America BISD Dealer			1,700,000	1,700,000		1.F FE	
38141G	XG	4	Goldman Sachs Group Inc Sr Nt	2.600% 0		03/22/2021	Goldman Sachs & Company			46,514,142	45,900,000	155,805	1.F FE	
382550	BJ	9	Goodyear Tire & Rubber Co Sr Nt	5.250%		03/31/2021	Citigroup			3,180,000	3,180,000		4.A FE	
44891A	BL	0	Hyundai Capital America Sr Nt	6.375% 0		03/30/2021	JP Morgan Securities LLC			46,839,173	37,260,000	1,141,476	2.A FE	
459200	KL	4	International Bus Machs Corp Sr Nt	2.9		01/06/2021	Various			21,052,565	20,353,000	87,842	1.F FE	
460599	AF	0	International Game Tech Sec Nt	4.125%		03/16/2021	Various			5,035,838	5,000,000		3.C FE	
49456B	AG	6	Kinder Morgan Inc Sr Nt	5.300% 12/01/3		02/03/2021	Barclays Capital Inc			3,926,667	3,190,000	30,057	2.B FE	

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 3

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

QE04.2

1		2		3	4	5	6	7	8	9	10
CUSIP Identification		Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
49456B	AR 2	Kinder Morgan Inc Sr Nt	2.000% 02/15/3.....		02/03/2021.....	Various.....		8,606,547	8,818,000	87,847	2.B FE.....
50077L	AZ 9	Kraft Heinz Foods Co Sr Nt	4.875% 10/0.....		01/21/2021.....	Tax Free Exchange.....		5,770,100	5,700,000	84,906	3.A FE.....
513075	BX 8	Lamar Media Corp Sr Nt	3.625% 01/15/31.....		01/07/2021.....	JP Morgan Securities LLC.....		5,430,100	5,420,000		4.A FE.....
527298	BS 1	Level 3 Financing Inc Sr Nt	3.625% 01/.....		01/11/2021.....	Morgan Stanley & Co LLC.....		5,031,975	5,070,000	14,295	3.B FE.....
527298	BT 9	Level 3 Financing Inc Sr Nt	3.750% 07/.....		01/15/2021.....	Various.....		9,259,038	9,240,000	1,446	3.B FE.....
529043	AE 1	Lexington Realty Trust Sr Nt	2.700% 09.....		03/10/2021.....	JP Morgan Securities LLC.....		4,965,100	5,000,000	72,750	2.B FE.....
552953	CF 6	MGM Mirage Sr Nt	5.500% 04/15/27.....		03/03/2021.....	Various.....		2,323,755	2,113,000	42,751	3.C FE.....
58013M	FH 2	McDonalds Corp Sr MTN	4.450% 09/01/48.....		01/21/2021.....	Citigroup.....		10,582,666	8,300,000	147,740	2.A FE.....
615394	AM 5	MOOG INC Sr Nt	4.250% 12/15/27.....		02/23/2021.....	UBS Financial Services Inc.....		1,089,375	1,050,000	8,677	3.C FE.....
617446	8Y 8	Morgan Stanley Dean Witter Sr Nt	Fixed t.....		01/20/2021.....	Morgan Stanley & Co LLC.....		7,600,000	7,600,000		1.F FE.....
629377	CR 1	NRG Energy Inc Sr Nt	3.625% 02/15/31.....		02/18/2021.....	Various.....		2,991,383	2,931,000	17,859	3.B FE.....
637417	AQ 9	National Retail Properties Inc Sr Nt	3.....		03/01/2021.....	Bank of America BISD Dealer.....		10,009,464	10,200,000		2.A FE.....
64828X	AA 1	New Residential Mtg Ln Tr	RMBS Ser 2020-.....		01/29/2021.....	Barclays Capital Inc.....		1,812,583	1,713,140	131	1.A FM.....
654740	BT 5	Nissan Motor Acceptance Corp Sr Nt	2.7.....		03/30/2021.....	Morgan Stanley & Co LLC.....		4,380,948	4,400,000	7,394	2.C FE.....
682680	AY 9	ONEOK Inc Sr Nt	3.400% 09/01/29.....		02/03/2021.....	Various.....		4,134,767	3,900,000	56,723	2.C FE.....
682680	BB 8	ONEOK Inc Sr Nt	3.100% 03/15/30.....		02/05/2021.....	Various.....		2,918,608	2,800,000	34,720	2.B FE.....
682680	BE 2	ONEOK Inc Sr Nt	6.350% 01/15/31.....		02/11/2021.....	Various.....		7,829,864	6,100,000	23,971	2.B FE.....
69007T	AC 8	Outfront Media Cap LLC / C Sr Nt	4.625.....		01/15/2021.....	JP Morgan Securities LLC.....		2,198,375	2,150,000	34,527	4.B FE.....
707569	AS 8	Penn National Gaming Inc Sr Nt	5.625%.....		02/24/2021.....	Various.....		5,615,970	5,329,000	19,448	4.C FE.....
737446	AR 5	Post Holdings Inc Sr Nt	4.500% 09/15/3.....		02/25/2021.....	Various.....		2,688,000	2,688,000		4.B FE.....
75620T	AW 8	Recette CLO LLC CLO Ser 2015-1A	CI ARR.....		02/16/2021.....	Bank of America BISD Dealer.....		4,450,000	4,450,000		1.A FE.....
75620T	AX 6	Recette CLO LLC CLO Ser 2015-1A	CI BRR.....		02/16/2021.....	Bank of America BISD Dealer.....		300,000	300,000		1.C FE.....
75620T	AY 4	Recette CLO LLC CLO Ser 2015-1A	CI CRR.....		02/16/2021.....	Bank of America BISD Dealer.....		1,200,000	1,200,000		1.F FE.....
75884R	AY 9	Regency Centers LP Sr Nt	4.650% 03/15/.....		01/25/2021.....	Wells Fargo Securities LLC.....		2,769,131	2,300,000	39,215	2.A FE.....
76761R	AY 5	Riserva CLO Ltd CLO Ser 2016-3A	CI ARR.....		03/01/2021.....	Goldman Sachs & Company.....		2,149,245	2,149,245		1.A FE.....
76761R	BC 2	Riserva CLO Ltd CLO Ser 2016-3A	CI CRR.....		03/01/2021.....	Goldman Sachs & Company.....		2,149,247	2,149,247		1.F FE.....
82967N	BC 1	Sirius XM Radio Inc Sr Nt	5.500% 07/01.....		02/18/2021.....	Barclays Capital Inc.....		665,910	604,000	4,706	3.C FE.....
863667	AJ 0	Stryker Corp Sr Nt	4.625% 03/15/46.....		02/01/2021.....	Various.....		9,881,385	7,490,000	132,483	2.A FE.....
87264A	AY 1	T-Mobile USA Inc 1st Lien	4.500% 04/15.....		03/16/2021.....	Various.....		8,862,879	8,125,000	154,359	2.C FE.....
87264A	BT 1	T-Mobile USA Inc Sr Nt	2.875% 02/15/31.....		03/04/2021.....	Various.....		10,246,187	10,330,000	21,730	3.B FE.....
87612B	BT 8	Targa Resources Partners Sr Nt	4.000%.....		01/21/2021.....	Various.....		3,360,631	3,360,000		3.C FE.....
880349	AT 2	Tenneco Automotive Inc 1st Lien	5.125%.....		03/04/2021.....	Various.....		3,485,581	3,489,000		3.C FE.....
90931E	AA 2	United Air Lines LBASS EETC Ser 2019-1	C.....		03/23/2021.....	Barclays Capital Inc.....		1,075,233	1,011,984	3,837	2.B FE.....
90932K	AA 7	United Airlines LBASS Ser 2019-2	B PTT.....		03/23/2021.....	Barclays Capital Inc.....		4,454,554	4,562,923	63,881	3.A FE.....
91324P	CX 8	UnitedHealth Group Inc Sr Nt	4.200% 01.....		01/11/2021.....	Wells Fargo Securities LLC.....		8,308,375	6,557,000	136,167	1.G FE.....
91324P	CZ 3	UnitedHealth Group Inc Sr Nt	4.250% 04.....		01/15/2021.....	Various.....		7,178,316	5,552,000	62,267	1.G FE.....
91324P	DF 6	UnitedHealth Group Inc Sr Nt	3.750% 10.....		01/15/2021.....	Barclays Capital Inc.....		3,026,575	2,500,000	24,740	1.G FE.....
91324P	DQ 2	UnitedHealth Group Inc Sr Nt	4.450% 12.....		01/15/2021.....	Wells Fargo Securities LLC.....		6,437,088	4,800,000	20,767	1.G FE.....
92277G	AB 3	Ventas Realty LP VENTAS REALTY LP	5.70.....		03/30/2021.....	JP Morgan Securities LLC.....		14,095,766	11,310,000	1,791	2.A FE.....
92277G	AU 1	Ventas Realty LP Sr Nt	3.000% 01/15/30.....		02/10/2021.....	Various.....		2,455,112	2,300,000	5,175	2.A FE.....
92277G	AV 9	Ventas Realty LP Sr Nt	4.750% 11/15/30.....		02/17/2021.....	Various.....		5,782,560	4,800,000	51,406	2.A FE.....
92840V	AB 8	Vistra Operations Co LLC Sr Nt	5.625%.....		01/20/2021.....	MarketAxess.....		228,960	216,000	5,299	3.A FE.....
92936U	AH 2	WP Carey Inc Sr Nt	2.250% 04/01/33.....		02/16/2021.....	Wells Fargo Securities LLC.....		9,136,721	9,255,000		2.B FE.....
94973V	BB 2	Anthem Inc Sr Nt	4.650% 01/15/43.....		01/14/2021.....	Various.....		7,562,807	5,900,000	1,292	2.B FE.....
94973V	BF 3	Anthem Inc Sr Nt	5.100% 01/15/44.....		01/13/2021.....	Citigroup.....		6,097,923	4,487,000		2.B FE.....

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9	10
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
94973V BK 2	Anthem Inc Sr Nt	4.650%	08/15/44.....		01/13/2021.....	Wells Fargo Securities LLC.....		5,437,950	4,200,000	81,375	2.B FE.....
95040Q AL 8	Welltower Inc Sr Nt	2.750%	01/15/31.....		02/08/2021.....	Various.....		17,706,244	16,800,000	25,555	2.A FE.....
95040Q AM 6	Welltower Inc Sr Nt	2.800%	06/01/31.....		03/17/2021.....	Various.....		20,392,195	20,500,000		2.A FE.....
00973R AJ 2	Aker BP ASA Sr Nt	4.000%	01/15/31.....	D.....	02/10/2021.....	Morgan Stanley & Co LLC.....		1,564,112	1,431,000	4,293	2.C FE.....
05583J AJ 1	BPCE SA Sub Nt Fixed to Float	2.277%	0.....	D.....	01/12/2021.....	Various.....		6,700,000	6,700,000		1.G FE.....
067316 AH 2	Bacardi LTD Sr Nt	5.300%	05/15/48.....	D.....	01/05/2021.....	Jefferies & Company Inc.....		2,306,169	1,700,000	13,014	2.C FE.....
09659T 2C 4	BNP Paribas Sr Nt	2.824%	01/26/41.....	D.....	01/19/2021.....	BNP Paribas Securities Corp.....		25,100,000	25,100,000		2.A FE.....
225313 AN 5	Credit Agricole SA Sub Nt	2.811%	01/11.....	D.....	01/05/2021.....	Credit Agricole USA was Calyon.....		33,900,000	33,900,000		2.A FE.....
456837 AW 3	ING Groep NV Sr Nt Fix to Float	2.727%	.....	D.....	03/29/2021.....	Various.....		51,772,623	51,750,000		1.G FE.....
62954H AB 4	NXP BV Sr Nt	4.300%	06/18/29.....	D.....	02/08/2021.....	Various.....		1,523,028	1,300,000	8,074	2.C FE.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....							1,192,442,698	1,107,005,109	7,077,051	XXX
Bonds - Unaffiliated Bank Loans											
000000 00 0	Catalent Pharma Solutions Inc Term Ln B.....				02/22/2021.....	Tax Free Exchange.....		2,962,204	2,954,887		3.A FE.....
000000 00 0	Berry Plastics Corp Term Ln Z Nt 1	1.8.....			03/04/2021.....	Tax Free Exchange.....		1,963,518	1,961,906		3.B FE.....
000000 00 0	Shields Health Solutions LLC Term Ln Nt.....				03/30/2021.....	Direct.....		1,209,461	1,234,144		4.A Z.....
000000 00 0	Surgical Specialists LLC Delayed Draw Te.....				01/28/2021.....	Direct.....		740,053	759,029		4.A Z.....
000000 00 0	Surgical Specialists LLC Term Ln Nt 1.....				01/28/2021.....	Direct.....		305,176	313,002		4.A Z.....
02922X AK 4	American Renal Holdings Inc Term Ln Nt 1.....				01/25/2021.....	Direct.....		4,875,000	5,000,000		4.C Z.....
36198@ AC 8	TPC Broadband Holdings Delayed Draw Term.....				03/19/2021.....	Direct.....		541,219	547,377		4.B PL.....
36198@ AC 8	TPC Broadband Holdings Delayed Draw Term.....				03/31/2021.....	Tax Free Exchange.....		225,584	228,074		4.B PL.....
55392* AA 8	MBS Services 1st Lien Term Ln Nt 1	5.7.....			03/31/2021.....	Interest Capitalization.....		1,414	1,414		3.C PL.....
72584D AF 1	Yum Brands New Term Ln B Nt 1	1.856%	0.....		03/15/2021.....	Tax Free Exchange.....		2,288,410	2,278,394		2.C FE.....
90385K AG 6	Ultimate Software Group Inc Incremental.....				02/11/2021.....	Credit Suisse Securities LLC.....		2,681,681	2,670,000		4.C FE.....
02034# AA 0	MISYS (Almonde Inc) Term Ln Nt 1	3.712.....		D.....	02/02/2021.....	Morgan Stanley & Co LLC.....		1,330,000	1,330,000		4.B FE.....
8299999.	Total - Bonds - Unaffiliated Bank Loans.....							19,123,720	19,278,227	0	XXX
8399997.	Total - Bonds - Part 3.....							1,241,384,418	1,156,101,336	7,077,051	XXX
8399999.	Total - Bonds.....							1,241,384,418	1,156,101,336	7,077,051	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred											
23281# 12 4	Cyprium Parallel Invs V LP Pfrd Units.....				03/09/2021.....	Direct.....		1,746,490	174,649		2.A PL.....
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....							174,649	XXX	0	XXX
8999997.	Total - Preferred Stocks - Part 3.....							174,649	XXX	0	XXX
8999999.	Total - Preferred Stocks.....							174,649	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other											
31340# 00 1	Federal Home Loan Bank Com Cl B.....				03/23/2021.....	Direct.....		50,250,000	5,025,000	XXX	XXX
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....							5,025,000	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3.....							5,025,000	XXX	0	XXX
9799999.	Total - Common Stocks.....							5,025,000	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks.....							5,199,649	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....							1,246,584,067	XXX	7,077,051	XXX

QE04.3

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol

Bonds - U.S. Government

911760	LQ	7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1	03/01/2021.	Paydown	10,047	10,047	10,329	10,149		(102)		(102)		10,047			0	102	06/15/2028.	1.A
0599999.	Total - Bonds - U.S. Government.....										0	(102)	0	0	10,047	0	0	0	102	XXX	XXX

Bonds - U.S. Special Revenue and Special Assessment

QE05

3128MJ	ZZ	2	FHLMC Giant Pool #G08791 3.000% 12/15/	03/01/2021.	Paydown	4,816,433	4,816,433	4,881,907	4,880,943		(64,510)		(64,510)		4,816,433			0	22,827	12/15/2047.	1.A
3128MJ	3A	6	FHLMC Gold Pool #G08792 3.500% 12/15/4	03/01/2021.	Paydown	2,009,384	2,009,384	2,069,666	2,068,409		(59,024)		(59,024)		2,009,384			0	11,179	12/15/2047.	1.A
3128S4	BP	1	FHLMC Pool #1Q0046 3.247% 03/15/36.	03/01/2021.	Paydown	7,258	7,258	7,238	7,237		22		22		7,258			0	36	03/15/2036.	1.A
312905	KJ	0	FHLMC REMIC Ser 1060-X 7.250% 03/15/21	02/01/2021.	Paydown	118	118	121	118				0		118			0	1	03/15/2021.	1.A
312913	ZE	9	FHLMC REMIC Ser 1437-HD 7.000% 12/15/2	03/01/2021.	Paydown	4,398	4,398	4,511	4,412		(15)		(15)		4,398			0	45	12/15/2022.	1.A
312915	UF	6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23	03/01/2021.	Paydown	871	871	896	876		(4)		(4)		871			0	10	05/15/2023.	1.A
3132DV	4J	1	FHLMC Pool #SD8025 3.500% 11/25/49.	03/01/2021.	Paydown	8,997,331	8,997,331	9,289,245	9,285,827		(288,495)		(288,495)		8,997,331			0	51,018	11/25/2049.	1.A
3132DV	7C	3	FHLMC Pool #SD8091 2.500% 09/25/50.	03/01/2021.	Paydown	1,851,004	1,851,004	1,947,097	1,946,139		(95,135)		(95,135)		1,851,004			0	8,889	09/25/2050.	1.A
3133T2	YE	4	FHLMC REMIC Ser 1643-E 6.500% 05/15/23	03/01/2021.	Paydown	5,991	5,991	6,115	6,008		(17)		(17)		5,991			0	49	05/15/2023.	1.A
3133T6	M4	0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26	03/01/2021.	Paydown	2,761	2,761	2,847	2,786		(24)		(24)		2,761			0	29	04/15/2026.	1.A
3133TE	LG	7	FHLMC REMIC Ser 2064 M 6.000% 06/15/28	03/01/2021.	Paydown	582	582	597	589		(7)		(7)		582			0	6	06/15/2028.	1.A
31358H	GT	6	FNMA REMIC Ser 1991-73A 8.000% 07/25/2	03/01/2021.	Paydown	596	596	573	592		4		4		596			0	8	07/25/2021.	1.A
31358J	HU	8	FNMA REMIC Ser 1991-113 ZE 7.500% 09/2	03/01/2021.	Paydown	432	432	445	431		1		1		432			0	4	09/25/2021.	1.A
31358N	4F	6	FNMA REMIC Ser 1992-123 Z 7.500% 07/25	03/01/2021.	Paydown	1,745	1,745	1,752	1,739		6		6		1,745			0	21	07/25/2022.	1.A
31371H	FZ	6	FNMA Pool #252284 6.500% 01/25/29....	03/01/2021.	Paydown	4,493	4,493	4,470	4,471		22		22		4,493			0	41	01/25/2029.	1.A
31381M	V2	8	FNMA Pool #465133 6.040% 05/25/28....	03/01/2021.	Paydown	13,371	13,371	15,167	14,282		(912)		(912)		13,371			0	135	05/25/2028.	1.A
31381M	VG	7	FNMA DUS Pool #465115 6.470% 05/25/28	03/01/2021.	Paydown	5,453	5,453	6,661	6,093		(640)		(640)		5,453			0	59	05/25/2028.	1.A
31381N	FH	1	FNMA DUS Pool #465568 4.900% 11/25/25	03/01/2021.	Paydown	5,512	5,512	5,898	5,667		(155)		(155)		5,512			0	45	11/25/2025.	1.A
31381N	X9	9	FNMA Pool #466104 6.340% 10/25/28....	03/01/2021.	Paydown	14,568	14,568	17,183	15,961		(1,393)		(1,393)		14,568			0	154	10/25/2028.	1.A
31381R	QF	4	FNMA Pool #468554 6.935% 07/25/29....	03/01/2021.	Paydown	12,703	12,703	15,557	14,304		(1,601)		(1,601)		12,703			0	161	07/25/2029.	1.A
31381R	QU	1	FNMA Pool #468567 6.935% 07/25/29....	03/01/2021.	Paydown	12,703	12,703	15,557	14,304		(1,601)		(1,601)		12,703			0	161	07/25/2029.	1.A
31381R	VU	5	FNMA Pool #468727 7.040% 07/25/26....	03/01/2021.	Paydown	7,048	7,048	8,731	7,768		(720)		(720)		7,048			0	83	07/25/2026.	1.A
3138L7	PE	0	FNMA Pool #AM6720 4.150% 10/25/44....	03/01/2021.	Paydown	87,869	87,869	94,514	93,316		(5,446)		(5,446)		87,869			0	609	10/25/2044.	1.A

SCHEDULE D - PART 4

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

QE05.1

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3138WH F6 4	FNMA Pool #AS7388 3.500% 06/25/46...			..	03/01/2021.	Paydown.....		8,350,077	8,350,077	8,476,585	8,472,038		(121,961)		(121,961)		8,350,077			0	49,261	06/25/2046.	1.A
3138WJ RD 2	FNMA Pool #AS8583 3.500% 01/25/47....			..	03/01/2021.	Paydown.....		5,154,855	5,154,855	5,239,024	5,235,942		(81,087)		(81,087)		5,154,855			0	28,622	01/25/2047.	1.A
31393C CQ 4	FNMA REMIC Ser 2003-34 CI ME 5.500% 05			..	03/01/2021.	Paydown.....		210,400	210,400	219,999	213,903		(3,504)		(3,504)		210,400			0	2,048	05/25/2033.	1.A
31393D TX 9	FNMA REMIC Ser 2003-W10 CI 1A4 4.505%			..	03/01/2021.	Paydown.....		4,033	4,033	4,033	4,028		6		6		4,033			0	31	06/25/2043.	1.A
31393E LF 4	FNMA REMIC Ser 2003-W12 CI 1A8 4.550%			..	03/01/2021.	Paydown.....		18,215	18,215	17,851	18,017		198		198		18,215			0	141	06/25/2043.	1.A
31394D VB 3	FNMA REMIC Ser 2005-43 CI GC 5.500% 05			..	03/01/2021.	Paydown.....		287,549	287,549	302,646	292,676		(5,126)		(5,126)		287,549			0	2,384	05/25/2035.	1.A
31394E LC 0	FNMA REMIC Ser 2005-61 CI LH 5.500% 07			..	03/01/2021.	Paydown.....		53,241	53,241	55,903	54,247		(1,006)		(1,006)		53,241			0	461	07/25/2035.	1.A
31394H ZZ 7	FHLMC REMIC Ser 2672 CI XB 5.500% 09/1			..	03/01/2021.	Paydown.....		3,569	3,569	3,667	3,586		(18)		(18)		3,569			0	32	09/15/2023.	1.A
31395K Z2 2	FHLMC REMIC Ser 2926 CI EW 5.000% 01/1			..	03/01/2021.	Paydown.....		13,054	13,054	12,884	13,000		53		53		13,054			0	109	01/15/2025.	1.A
31395M TR 0	FHLMC REMIC Ser 2922 CI QG 5.000% 02/1			..	03/01/2021.	Paydown.....		295,394	295,394	307,210	298,602		(3,208)		(3,208)		295,394			0	2,107	02/15/2035.	1.A
31396F G3 1	FHLMC REMIC Ser 3068 CI Z 5.500% 11/15			..	03/01/2021.	Paydown.....		134,088	134,088	138,882	136,707		(2,619)		(2,619)		134,088			0	1,259	11/15/2035.	1.A
31396V RY 6	FNMA REMIC Ser 2007-36 CI PH 5.500% 04			..	03/01/2021.	Paydown.....		62,687	62,687	65,665	63,841		(1,154)		(1,154)		62,687			0	767	04/25/2037.	1.A
31396X UC 6	FNMA REMIC Ser 2007-88 CI AE 6.000% 09			..	03/01/2021.	Paydown.....		5,690	5,690	5,847	5,731		(41)		(41)		5,690			0	65	09/25/2037.	1.A
31405E 6P 5	FNMA Pool #787578 6.000% 07/25/35....			..	03/01/2021.	Paydown.....		1,840	1,840	1,882	1,875		(34)		(34)		1,840			0	18	07/25/2035.	1.A
31409K Y3 5	FNMA Pool #873830 5.940% 07/25/24....			..	03/01/2021.	Paydown.....		2,437	2,437	2,782	2,551		(114)		(114)		2,437			0	24	07/25/2024.	1.A
3140GP JZ 2	FNMA Pool #BH1179 4.000% 06/25/47....			..	03/01/2021.	Paydown.....		1,113,911	1,113,911	1,174,393	1,173,197		(59,286)		(59,286)		1,113,911			0	7,074	06/25/2047.	1.A
3140Q8 3K 9	FNMA Pool #CA1701 4.000% 05/25/48....			..	03/01/2021.	Paydown.....		1,812,881	1,812,881	1,849,705	1,848,290		(35,409)		(35,409)		1,812,881			0	11,331	05/25/2048.	1.A
3140Q9 N2 5	FNMA Pool #CA2208 4.500% 08/25/48....			..	03/01/2021.	Paydown.....		673,691	673,691	700,429	700,260		(26,569)		(26,569)		673,691			0	4,916	08/25/2048.	1.A
3140X3 AX 6	FNMA Pool #FM0021 4.000% 03/25/49....			..	03/01/2021.	Paydown.....		2,350,866	2,350,866	2,445,635	2,445,274		(94,408)		(94,408)		2,350,866			0	14,998	03/25/2049.	1.A
31418C GD 0	FNMA Pool #MA2895 3.000% 02/25/47....			..	03/01/2021.	Paydown.....		1,897,780	1,897,780	1,912,606	1,911,844		(14,065)		(14,065)		1,897,780			0	8,970	02/25/2047.	1.A
31418C P5 7	FNMA Pool #MA3143 3.000% 09/25/47....			..	03/01/2021.	Paydown.....		400,193	400,193	403,320	403,196		(3,002)		(3,002)		400,193			0	1,937	09/25/2047.	1.A
31418C RD 8	FNMA Pool #MA3183 4.000% 11/25/47....			..	03/01/2021.	Paydown.....		1,571,934	1,571,934	1,597,969	1,597,068		(25,134)		(25,134)		1,571,934			0	10,139	11/25/2047.	1.A
31418C S4 7	FNMA Pool #MA3238 3.500% 12/01/47....			..	03/01/2021.	Paydown.....		8,037,695	8,037,695	8,250,254	8,245,754		(208,059)		(208,059)		8,037,695			0	44,443	12/01/2047.	1.A
31418C S5 4	FNMA Pool #MA3239 4.000% 01/25/48....			..	03/01/2021.	Paydown.....		1,681,515	1,681,515	1,732,223	1,730,427		(48,912)		(48,912)		1,681,515			0	10,486	01/25/2048.	1.A
31418C XN 9	FNMA Pool #MA3384 4.000% 06/25/48....			..	03/01/2021.	Paydown.....		1,613,021	1,613,021	1,634,570	1,634,094		(21,073)		(21,073)		1,613,021			0	10,256	06/25/2048.	1.A
31418D SJ 2	FNMA Pool #MA4120 2.500% 09/25/50....			..	03/01/2021.	Paydown.....		2,916,478	2,916,478	3,070,504	3,068,880		(152,402)		(152,402)		2,916,478			0	14,203	09/25/2050.	1.A
677555 XD 1	Ohio St Econ Development Rev Txbi Ohio E			..	03/01/2021.	Call 100.0000.....		185,000	185,000	185,000	185,000				0		185,000			0	2,562	12/01/2021.	1.B FE.....
31999999.	Total - Bonds - U.S. Special Revenue and Special Assessments.							56,714,718	56,714,718	58,208,216	58,142,300	0	...(1,427,578)	0	(1,427,578)	0	56,714,718	0	0	0	324,214	XXX	XXX

Bonds - Industrial and Miscellaneous

SCHEDULE D - PART 4

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

QE05.2

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
000759 CR 9	American Business Fin Svcs Inc RMBS Ser ..			03/01/2021.	Paydown.....		19,716	19,716	19,712	19,697	.....	.....	.....	.....0	.....	.....19,697	.....	.....19	19	52	07/15/2033.	4.B FM.....
00176@ AA 4	AMF Florence LLC Sr Sec Nt 3.210% 12/3 ..			03/31/2021.	Redemption 100.0000.....		223,154	223,154	223,154	223,154	.....	.....	.....	.....0	.....	.....223,154	.....	.....0	0	1,791	12/31/2035.	2.C PL.....
00184@ AA 4	Amazon.com Inc. Euclid BTS Lease Backed ..			03/31/2021.	Redemption 100.0000.....		51,273	51,273	51,273	51,273	.....	.....	.....	.....0	.....	.....51,273	.....	.....0	0	350	06/30/2039.	1.C
00225# AA 3	Amazon.com Inc Grand Rapids Secured Nt S ..			03/31/2021.	Redemption 100.0000.....		52,880	52,880	52,880	52,880	.....	.....	.....	.....0	.....	.....52,880	.....	.....0	0	361	09/30/2039.	1.C
00253C HB 6	Aames Mtg Tr RMBS Ser 2001-3 CI M1 6.9 ..			03/01/2021.	Paydown.....		43,891	43,891	43,763	43,734	.....	.....	.....	.....0	.....	.....43,734	.....	.....157	157	591	11/25/2031.	4.B FM.....
00253C HH 3	 6.5 ..			03/01/2021.	Paydown.....		8,395	8,395	8,392	8,405	.....	.....(10)	.....	.....(10)	.....	.....8,395	.....	.....0	0	73	04/25/2031.	1.A FM.....
00253C HS 9	Aames Mtg Tr RMBS Ser 2002-1 CI M1 4.8 ..			03/01/2021.	Paydown.....		.....	.....5,059	1,740	1,740	.....	.....	.....	.....0	.....	.....1,740	.....	.....(1,740)	(1,740)	22	06/25/2032.	1.D FM.....
00802# AA 4	Aerostar Airport Sr Nt 5.750% 03/22/35... ..			03/22/2021.	Various.....		66,432	66,432	66,432	66,432	.....	.....	.....	.....0	.....	.....66,432	.....	.....0	0	1,910	03/22/2035.	3.B FE
02149H AW 0	Countrywide Alternative Ln Tr RMBS Ser 2 ..			03/01/2021.	Paydown.....		88,366	88,117	68,116	68,116	.....	.....	.....	.....0	.....	.....68,116	.....	.....20,250	20,250	780	03/25/2037.	3.B FM.....
02377L AA 2	American Airlines Inc Secured Ser AA 3... ..			02/15/2021.	Redemption 100.0000.....		96,859	96,859	96,859	96,859	.....	.....	.....	.....0	.....	.....96,859	.....	.....0	0	1,526	08/15/2033.	2.A FE.....
02378M AA 9	American Airlines Inc Secured Ser A 3... ..			02/15/2021.	Redemption 100.0000.....		238,273	238,273	238,752	238,702	.....	.....(429)	.....	.....(429)	.....	.....238,273	.....	.....0	0	4,170	08/15/2033.	3.A FE.....
02379D AA 8	American Airlines Inc Secured Ser B 3... ..			02/15/2021.	Redemption 100.0000.....		570,255	570,255	576,256	575,589	.....	.....(5,334)	.....	.....(5,334)	.....	.....570,255	.....	.....0	0	10,977	08/15/2029.	4.B FE.....
02582J JF 8	American Express Cr Acct M Tr LBASS Ser ..			03/22/2021.	RBC Capital Markets LLC.....		4,287,695	4,250,009	4,342,646	4,289,102	.....	.....(16,691)	.....	.....(16,691)	.....	.....4,272,411	.....	.....15,283	15,283	35,764	02/15/2024.	1.A FE.....
02588Q AB 4	American Express Cr Acct M Tr LBASS Ser ..			03/02/2021.	JP Morgan Securities LLC.....		2,363,879	2,300,000	2,394,695	2,369,476	.....	.....(10,067)	.....	.....(10,067)	.....	.....2,359,410	.....	.....4,469	4,469	14,485	10/15/2024.	1.A FE.....
02660T ER 0	American Home Mtg Inv Tr RMBS Ser 2005-2 ..			03/01/2021.	Paydown.....		10,185	10,185	10,080	10,116	.....	.....69	.....	.....69	.....	.....10,185	.....	.....0	0	55	09/25/2035.	1.D FM.....
03066E AB 0	AmeriCredit Automobile Rec Tr LBASS Ser ..			03/22/2021.	MUFG Securities Inc.....		1,383,769	1,381,826	1,381,773	1,381,792	.....	.....7	.....	.....7	.....	.....1,381,800	.....	.....1,969	1,969	2,211	12/18/2023.	1.A FE.....
03066E AB 0	AmeriCredit Automobile Rec Tr LBASS Ser ..			03/18/2021.	Paydown.....		490,221	490,221	490,202	490,209	.....	.....12	.....	.....12	.....	.....490,221	.....	.....0	0	453	12/18/2023.	1.A FE.....
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.3. ..			03/15/2021.	Redemption 100.0000.....		33,155	33,155	33,155	33,155	.....	.....	.....	.....0	.....	.....33,155	.....	.....0	0	351	02/15/2025.	1.B
03464R AA 1	Angel Oak Mortgage Trust RMBS Series 202 ..			03/01/2021.	Paydown.....		376,125	376,125	380,944	379,128	.....	.....(3,004)	.....	.....(3,004)	.....	.....376,125	.....	.....0	0	1,583	12/25/2059.	1.A FM.....
04541G AS 1	Asset Backed Securities Corp RMBS Ser 20 ..			03/01/2021.	Paydown.....		7,179	7,179	7,460	7,194	.....	.....(15)	.....	.....(15)	.....	.....7,179	.....	.....0	0	87	03/21/2029.	1.A FM.....
04774# AA 0	Atlanta Falcons Stadium Co LLC Sr Nt Ser ..			03/01/2021.	Redemption 100.0000.....		121,865	121,865	121,865	121,865	.....	.....	.....	.....0	.....	.....121,865	.....	.....0	0	2,187	09/01/2042.	2.B PL.....
04774# AB 8	Atlanta Falcons Stadium Co LLC Sr Sec Nt ..			03/01/2021.	Redemption 100.0000.....		87,046	87,046	87,046	87,046	.....	.....	.....	.....0	.....	.....87,046	.....	.....0	0	1,562	09/01/2042.	2.B PL.....
05522R CY 2	Bank of America Credit Card Tr LBASS Ser ..			02/15/2021.	Paydown.....		600,002	600,002	606,330	600,896	.....	.....(894)	.....	.....(894)	.....	.....600,002	.....	.....0	0	2,700	07/17/2023.	1.A FE.....
05604F AA 3	Bway Mortgage Trust CMBS Ser 2013-1515 C ..			03/01/2021.	Paydown.....		494,661	494,661	507,768	499,761	.....	.....(5,100)	.....	.....(5,100)	.....	.....494,661	.....	.....0	0	2,384	03/10/2033.	1.A FM.....
06054A AV 1	Banc of America Comm Mtg Tr CMBS Ser 201 ..			03/01/2021.	Paydown.....		224,644	224,644	231,380	226,692	.....	.....(2,048)	.....	.....(2,048)	.....	.....224,644	.....	.....0	0	1,327	09/15/2048.	1.A FM.....
06541T AY 5	BANK CMBS Ser 2020-BN29 CI A1 0.549% 1 ..			03/01/2021.	Paydown.....		21,753	21,753	21,753	21,753	.....	.....	.....	.....0	.....	.....21,753	.....	.....0	0	25	11/15/2053.	1.A FM.....
06541T AY 5	BANK CMBS Ser 2020-BN29 CI A1 0.549% 1 ..			01/01/2021.	Paydown.....		12,613	12,613	12,613	12,613	.....	.....	.....	.....0	.....	.....12,613	.....	.....0	0	6	11/15/2053.	1.A FE.....

SCHEDULE D - PART 4

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

QE05.3

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
08162W AY 2	Benchmark Mtg Tr CMBS Ser 2020-B19 CI A1		..	03/01/2021.	Paydown.....		7,707	7,707	7,707	7,707	.....	.....	.....	.....0	.....	.....7,707	.....	.....	.....0	8	09/15/2053.	1.A FM.....
08163A AA 1	Benchmark Mtg Tr CMBS Ser 2020-B18 CI A1		..	03/01/2021.	Paydown.....		14,343	14,343	14,343	14,343	.....	.....	.....	.....0	.....	.....14,343	.....	.....	.....0	22	07/15/2053.	1.A FM.....
084659 AS 0	Berkshire Hathaway Energy Sr Nt 4.050%		..	03/08/2021.	Tax Free Exchange.....		7,242,426	7,250,000	7,240,648	7,242,121	.....	.....306	.....	.....306	.....	.....7,242,426	.....	.....	.....0	116,634	04/15/2025.	1.G FE.....
084659 AU 5	Berkshire Hathaway Energy Sr Nt 3.700%		..	03/08/2021.	Tax Free Exchange.....		14,499,989	14,500,000	14,497,680	14,499,813	.....	.....176	.....	.....176	.....	.....14,499,989	.....	.....	.....0	508,185	07/15/2030.	1.G FE.....
09261W AN 4	Blackrock DLF IX CLO Ser 2020-1 CI W 2		..	01/21/2021.	Paydown.....		49,036	49,036	49,036	49,036	.....	.....	.....	.....0	.....	.....49,036	.....	.....	.....0	213	07/21/2030.	4.B FE.....
105667 AB 5	Bravo Mtg Loan Trust RMBS Ser 2006-1 CI		..	03/25/2021.	Paydown.....		165,732	165,732	94,171	94,171	.....	.....71,562	.....	.....71,562	.....	.....165,732	.....	.....	.....0	154	07/25/2036.	1.A FM.....
11134L AK 5	01		..	01/15/2021.	Maturity.....		4,000,000	4,000,000	3,995,917	3,999,948	.....	.....52	.....	.....52	.....	.....4,000,000	.....	.....	.....0	44,000	01/15/2021.	2.C FE.....
12189P AF 9	Burlington Northern Santa Fe LBASS EETO		..	01/02/2021.	Maturity.....		10,150	10,150	11,753	10,150	.....	.....	.....	.....0	.....	.....10,150	.....	.....	.....0	384	01/02/2021.	1.B FE.....
1248EP BM 4	02/15/26		..	03/21/2021.	Call 102.8750.....		2,489,575	2,420,000	2,422,424	2,421,481	.....	.....(54)	.....	.....(54)	.....	.....2,421,427	.....	.....(1,427)	(1,427)	153,065	02/15/2026.	3.B FE.....
12509D AB 8	CCG Receivables Trust LBASS Ser 2020-1 C		..	03/10/2021.	MUFG Securities Inc.....		4,087,239	4,078,000	4,077,973	4,077,978	.....	.....2	.....	.....2	.....	.....4,077,980	.....	.....9,259	9,259	5,383	12/14/2027.	1.A FE.....
125523 AF 7	Cigna Corp Sr Nt 3.750% 07/15/23.....		..	03/18/2021.	Call 107.6792.....		1,328,761	1,234,000	1,343,715	1,327,797	.....	.....(7,944)	.....	.....(7,944)	.....	.....1,319,853	.....	.....(85,853)	(85,853)	125,997	07/15/2023.	2.B FE.....
125523 BR 0	Cigna Corp Sr Nt 3.900% 02/15/22.....		..	03/18/2021.	Call 103.0871.....		1,030,871	1,000,000	996,007	997,170	.....	.....514	.....	.....514	.....	.....997,685	.....	.....2,315	2,315	53,946	02/15/2022.	2.B FE.....
12596M AA 4	Credit Suisse Mortgage Trust RMBS Ser 20		..	03/01/2021.	Paydown.....		944,408	944,408	982,073	977,608	.....	.....(33,200)	.....	.....(33,200)	.....	.....944,408	.....	.....	.....0	5,554	07/25/2058.	1.A FM.....
12665* AA 9	CVS Caremark CTL Wells Fargo Bk NW 7.8		..	03/10/2021.	Redemption 100.0000.....		72,114	72,114	72,114	72,114	.....	.....	.....	.....0	.....	.....72,114	.....	.....	.....0	948	10/10/2031.	2.B
126650 BS 8	CVS Health Corp LBASS PTC Nt 7.507% 01		..	01/10/2021.	Redemption 100.0000.....		10,207	10,207	12,974	11,995	.....	.....(1,788)	.....	.....(1,788)	.....	.....10,207	.....	.....	.....0	64	01/10/2032.	2.B Z.....
126650 BS 8	CVS Health Corp LBASS PTC Nt 7.507% 01		..	03/10/2021.	Redemption 100.0000.....		20,605	20,605	26,193	24,215	.....	.....(3,610)	.....	.....(3,610)	.....	.....20,605	.....	.....	.....0	322	01/10/2032.	2.B FE.....
12665U AA 2	CVS Health Corp ABS PTC Nt 4.704% 01/1		..	03/10/2021.	Redemption 100.0000.....		45,149	45,149	45,149	45,149	.....	.....	.....	.....0	.....	.....45,149	.....	.....	.....0	354	01/10/2036.	5.B GI.....
126673 DQ 2	CWABS Inc RMBS Ser 2004-7 CI MF1 5.251		..	03/01/2021.	Paydown.....		264,409	264,409	263,812	263,812	.....	.....596	.....	.....596	.....	.....264,409	.....	.....	.....0	1,577	12/25/2034.	1.A FM.....
12667F 4S 1	Countrywide Alternative Ln Tr RMBS Ser 2		..	03/01/2021.	Paydown.....		28,875	29,080	28,001	28,001	.....	.....	.....	.....0	.....	.....28,001	.....	.....874	874	299	03/25/2038.	3.B FM.....
12667G FD 0	Countrywide Alternative Ln Tr RMBS Ser 2		..	03/01/2021.	Paydown.....		26,736	26,736	26,907	26,736	.....	.....	.....	.....0	.....	.....26,736	.....	.....	.....0	241	05/25/2035.	2.B FM.....
12668B RZ 8	CWMB5 Inc RMBS Ser 2006-6CB CI 1A4 5.5		..	03/01/2021.	Paydown.....		32,172	31,845	27,333	27,333	.....	.....	.....	.....0	.....	.....27,333	.....	.....4,839	4,839	289	05/25/2036.	1.D FM.....
126694 E9 5	CWHL Inc RMBS Ser 2006-OA4 CI A1 1,219		..	03/01/2021.	Paydown.....		64,086	64,086	30,882	30,882	.....	.....33,204	.....	.....33,204	.....	.....64,086	.....	.....	.....0	143	04/25/2046.	4.B FM.....
12714# AC 2	3		..	03/15/2021.	Redemption 100.0000.....		181,817	181,817	181,817	181,817	.....	.....	.....	.....0	.....	.....181,817	.....	.....	.....0	1,150	06/15/2035.	1.B
12726@ AA 4	3.228		..	03/15/2021.	Redemption 100.0000.....		407,690	407,690	407,690	407,690	.....	.....	.....	.....0	.....	.....407,690	.....	.....	.....0	2,195	07/15/2030.	1.D
14041N FM 8	Capital One Multi Asset ExecTr LBASS Ser		..	03/10/2021.	JP Morgan Securities LLC.....		7,464,535	7,300,000	7,547,801	7,475,628	.....	.....(28,669)	.....	.....(28,669)	.....	.....7,446,959	.....	.....17,577	17,577	42,869	01/15/2025.	1.A FE.....
14041N FT 3	Capital One Multi Asset ExecTr LBASS Ser		..	03/02/2021.	JP Morgan Securities LLC.....		5,619,478	5,482,000	5,691,659	5,632,406	.....	.....(23,411)	.....	.....(23,411)	.....	.....5,608,995	.....	.....10,484	10,484	34,165	12/16/2024.	1.A FE.....
14155# AB 6	Cardinals Ballpark LLC Sr Nt 5.770% 09..		..	03/30/2021.	Various.....		133,986	133,986	133,986	133,986	.....	.....	.....	.....0	.....	.....133,986	.....	.....	.....0	3,865	09/30/2027.	2.B
14888@ AA 4	Catalyst Old River Hydro Sr Sec Nt 4.0....		..	03/31/2021.	Redemption 100.0000.....		573,482	573,482	573,482	573,482	.....	.....	.....	.....0	.....	.....573,482	.....	.....	.....0	9,558	11/30/2029.	2.C PL.....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
149837 AA 4	CBA Small Balance Comm Mtg Tr LBASS Frnc			..	03/25/2021.	Paydown.....		9,661	10,375	4,123	4,123	.....	.....	.....	.....0	.....	.....4,123	.....	.....5,538	5,538	8	06/25/2038.	5.A FE.....
152314 DP 2	Centex Home Equity Loan Tr RMBS Ser 2001			..	03/01/2021.	Paydown.....		7,647	7,647	7,647	7,630	.....	.....17	.....	.....17	.....	.....7,647	.....	.....	.....0	75	07/25/2032.	4.B FM.....
159864 AC 1	Charles River Laboratories Sr Nt 5.500....			..	03/23/2021.	Call 104.2336.....		15,318,163	14,696,000	15,413,730	15,187,053	.....	.....(31,352)	.....	.....(31,352)	.....	.....15,155,701	.....	.....(459,701)	(459,701)	1,008,342	04/01/2026.	3.B FE.....
16678R DU 8	Chevy Chase Mtg Funding Corp RMBS Ser 20			..	03/25/2021.	Paydown.....		24,388	24,388	23,901	24,018	.....	.....370	.....	.....370	.....	.....24,388	.....	.....	.....0	25	07/25/2036.	1.A FM.....
17305E FX 8	Citibank Cr Card Issuance Tr LBASS Ser 2			..	03/22/2021.	BNP Paribas Securities Corp.....		1,934,669	1,909,753	1,941,532	1,927,156	.....	.....(4,530)	.....	.....(4,530)	.....	.....1,922,626	.....	.....12,044	12,044	14,522	11/20/2023.	1.A FE.....
17305E GK 5	Citibank Cr Card Issuance Tr LBASS Ser 2			..	01/20/2021.	Paydown.....		6,114,526	6,114,526	6,159,074	6,117,525	.....	.....(2,999)	.....	.....(2,999)	.....	.....6,114,526	.....	.....	.....0	76,126	01/20/2023.	1.A FE.....
17306U CE 6	Citifinancial Mtg Sec Inc RMBS Ser 2004-...			..	03/01/2021.	Paydown.....		1,607	1,607	1,607	1,605	.....	.....2	.....	.....2	.....	.....1,607	.....	.....	.....0	12	04/25/2034.	1.A FM.....
17307G MC 9	H			..	03/25/2021.	Paydown.....		6,206	6,206	6,213	6,211	.....	.....(4)	.....	.....(4)	.....	.....6,206	.....	.....	.....0	5	12/25/2034.	1.A FM.....
17326Q AA 1	Citigroup Mortgage Ln Trust Inc RMBS Ser...			..	03/01/2021.	Paydown.....		566,906	566,906	582,324	581,447	.....	.....(14,541)	.....	.....(14,541)	.....	.....566,906	.....	.....	.....0	2,521	09/25/2064.	1.A FM.....
212015 AH 4	Continental Resources Inc Sr Nt 5.000%...			..	01/05/2021.	Call 100.0000.....		4,973,000	4,973,000	5,028,946	4,973,000	.....	.....	.....	.....0	.....	.....4,973,000	.....	.....	.....0	75,976	09/15/2022.	3.A FE.....
212168 AA 6	Continental Wind Sr Nt 6.000% 02/28/33...			..	02/28/2021.	Redemption 100.0000.....		306,870	306,870	306,870	306,870	.....	.....	.....	.....0	.....	.....306,870	.....	.....	.....0	9,206	02/28/2033.	2.B FE.....
21872# AA 5	Core Civic of Kansas LLC Sr Secured Nt...			..	01/31/2021.	Various.....		116,527	116,527	116,527	116,527	.....	.....	.....	.....0	.....	.....116,527	.....	.....	.....0	1,291	01/31/2040.	1.F PL.....
22357@ AA 9	Cox Tower II PTC CTL 5.409% 01/02/40...			..	03/02/2021.	Redemption 100.0000.....		32,745	32,745	32,745	32,745	.....	.....	.....	.....0	.....	.....32,745	.....	.....	.....0	296	01/02/2040.	2.B.....
22534D AA 8	Credit Accept Auto Loan Tr LBASS Ser 201			..	03/22/2021.	Barclays Capital Inc.....		242,344	240,465	244,307	243,150	.....	.....(687)	.....	.....(687)	.....	.....242,463	.....	.....(120)	(120)	2,347	08/15/2027.	1.A FE.....
22534D AA 8	Credit Accept Auto Loan Tr LBASS Ser 201			..	03/15/2021.	Paydown.....		281,404	281,404	285,900	284,546	.....	.....(3,142)	.....	.....(3,142)	.....	.....281,404	.....	.....	.....0	1,683	08/15/2027.	1.A FE.....
22535A AA 3	Credit Acceptance Auto Loan Tr LBASS Ser			..	03/22/2021.	Barclays Capital Inc.....		5,223,993	5,151,946	5,220,445	5,200,008	.....	.....(10,872)	.....	.....(10,872)	.....	.....5,189,136	.....	.....34,857	34,857	47,179	02/15/2028.	1.A FE.....
22535A AA 3	Credit Acceptance Auto Loan Tr LBASS Ser			..	03/15/2021.	Paydown.....		659,978	659,978	668,752	666,134	.....	.....(6,157)	.....	.....(6,157)	.....	.....659,978	.....	.....	.....0	5,494	02/15/2028.	1.A FE.....
22536B AA 0	Credit Acceptance Auto Loan Tr LBASS Ser			..	03/22/2021.	Barclays Capital Inc.....		3,822,136	3,784,000	3,783,348	3,783,393	.....	.....57	.....	.....57	.....	.....3,783,450	.....	.....38,686	38,686	12,903	10/15/2029.	1.A FE.....
225458 XJ 2	CS First Boston Mtg Sec Corp RMBS Ser 20			..	03/01/2021.	Paydown.....		8,871	8,871	8,699	8,760	.....	.....111	.....	.....111	.....	.....8,871	.....	.....	.....0	69	07/25/2035.	1.A FM.....
22964* AC 2	CSOLAR IV West. LLC Sr Sec Nt 3.850% 0			..	03/31/2021.	Redemption 100.0000.....		62,930	62,930	62,930	62,930	.....	.....	.....	.....0	.....	.....62,930	.....	.....	.....0	606	03/31/2041.	2.B PL.....
233063 AC 0	Deutsche Bank Comm Mtg Trust CMBS Ser 20			..	03/01/2021.	Paydown.....		10,454	10,454	10,454	10,454	.....	.....	.....	.....0	.....	.....10,454	.....	.....	.....0	14	09/15/2053.	1.A FM.....
24763L FN 5	Delta Funding Home Eq Ln Tr RMBS Ser 199			..	03/01/2021.	Paydown.....		9,181	9,181	9,180	9,164	.....	.....16	.....	.....16	.....	.....9,181	.....	.....	.....0	64	08/15/2030.	1.A FM.....
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS			..	03/01/2021.	Paydown.....		995	995	994	993	.....	.....2	.....	.....2	.....	.....995	.....	.....	.....0	10	09/25/2033.	1.A FM.....
251510 FX 6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C			..	03/01/2021.	Paydown.....		40,325	39,522	37,081	37,081	.....	.....	.....	.....0	.....	.....37,081	.....	.....3,243	3,243	263	09/25/2035.	1.D FM.....
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 CI			..	03/01/2021.	Paydown.....		4,705	4,705	4,704	4,778	.....	.....(73)	.....	.....(73)	.....	.....4,705	.....	.....	.....0	37	12/25/2033.	1.A FM.....
25654# AA 0	Dodger Tickets LLC 1st Mtg Bd 5.660% 0			..	03/31/2021.	Redemption 100.0000.....		92,960	92,960	92,960	92,960	.....	.....	.....	.....0	.....	.....92,960	.....	.....	.....0	5,262	03/31/2030.	2.C PL.....
26251C AC 8	Dryden Senior Loan Fund CLO Ser 2018-61A			..	03/24/2021.	Redemption 100.0000.....		500,000	500,000	500,000	500,000	.....	.....	.....	.....0	.....	.....500,000	.....	.....	.....0	2,992	01/17/2032.	1.A FE.....
294754 AS 5	Equity One ABS Inc RMBS Ser 2002-1 CI M1			..	03/01/2021.	Paydown.....		31,437	31,437	31,437	31,396	.....	.....41	.....	.....41	.....	.....31,437	.....	.....	.....0	222	08/25/2032.	1.A FM.....

QE054

SCHEDULE D - PART 4

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

QE05.5

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
30288*	AE	0	FLNG Liquefaction 2 LLC Sr Sec Nt 4.39%	..	01/13/2021.	Redemption 100.0000.....		356,000	356,000	356,000					0		356,000			0		12/31/2038.	2.B FE.....
36226M	AE	3	GRMT Mtg Loan Tr RMBS Ser 2001-1A CI A5	..	02/01/2021.	Paydown.....		3,868	3,868	3,868	3,855		13		13		3,868			0	41	07/20/2031.	1.A FM.....
36228F	3Q	7	GS Mortgage Securities Corp RMBS Ser 200	..	03/01/2021.	Paydown.....		2,939	2,939	2,939	2,931		8		8		2,939			0	20	04/25/2034.	1.A FM.....
36242D	DE	0	GS Mortgage Securities Corp RMBS Ser 200	..	03/01/2021.	Paydown.....		70,565	70,565	70,563	70,336		229		229		70,565			0	671	06/25/2034.	1.A FM.....
38218D	AA	7	Goodgreen Trust LBASS Ser 2019-1A CI A	..	03/15/2021.	Paydown.....		89,929	89,929	94,732	94,419		(4,490)		(4,490)		89,929			0		10/15/2054.	1.C FE.....
38218G	AA	0	Goodgreen Trust LBASS Ser 2018-1A CI A	..	03/15/2021.	Paydown.....		29,944		31,432	31,314		(1,370)		(1,370)		29,944			0		10/15/2053.	1.A FE.....
38218Q	AA	8	Goodgreen Trust LBASS Ser 2017-2A CI A	..	03/15/2021.	Paydown.....		610,909	610,909	610,845	610,855		55		55		610,909			0		10/15/2053.	1.A FE.....
419838	AA	5	Hawaiian Airlines 1st Lien PTC Ser A CI....	..	01/15/2021.	Redemption 100.0000.....		757,274	757,274	755,355	755,843		1,430		1,430		757,274			0	14,767	01/15/2026.	4.A FE.....
44919*	AC	2	IS95 Express LLC Sr Nt 3.310% 12/31/31	..	03/31/2021.	Redemption 100.0000.....		125,746	125,746	125,746	125,746				0		125,746			0	1,041	12/31/2031.	1.F PL.....
45254N	GA	9	IMPAC CMB Tr RMBS Ser 2003-11 CI 2A1 0	..	03/25/2021.	Paydown.....		1,127	1,127	1,110	1,117		11		11		1,127			0	2	10/25/2033.	1.A FM.....
45254N	PV	3	IMPAC CMB Tr RMBS Ser 2005-5 CI A2 0.5	..	03/25/2021.	Paydown.....		46,847	46,847	45,860	45,860		987		987		46,847			0	40	08/25/2035.	1.A FM.....
45254T	PM	0	IMPAC Secd Assets CMN Owner Tr RMBS Ser	..	03/01/2021.	Paydown.....		2,019	2,019	2,019	2,017		3		3		2,019			0	17	08/25/2034.	1.A FM.....
45254T	TN	4	IMPAC Secd Assets CMN Owner Tr RMBS Ser	..	03/25/2021.	Paydown.....		338,899	338,899	338,899	338,899				0		338,899			0	372	05/25/2036.	1.A FM.....
466247	MU	4	JP Morgan Mtg Tr RMBS Ser 2005-S1 CI 2A3	..	03/01/2021.	Paydown.....		115,650	115,650	116,608	115,664		(14)		(14)		115,650			0	1,553	01/25/2035.	1.A FM.....
46640J	AS	6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2	..	03/01/2021.	Paydown.....		85,204	85,204	88,033	85,649		(445)		(445)		85,204			0	497	01/15/2046.	1.A FM.....
49271V	AG	5	Keurig Dr Pepper Inc Sr Nt 4.057% 05/2...	..	03/16/2021.	Call 107.7980.....		3,417,197	3,170,000	3,469,228	3,423,070		(22,222)		(22,222)		3,400,848		(230,848)	(230,848)	286,850	05/25/2023.	2.B FE.....
494550	BC	9	Kinder Morgan Energy - LP Sr Nt 5.800%	..	03/01/2021.	Maturity.....		13,000,000	13,000,000	12,973,480	12,999,485		515		515		13,000,000			0	377,000	03/01/2021.	2.B FE.....
50026*	AA	3	Kohls Corp CTL Shelby MI 7.600% 12/15/	..	03/15/2021.	Redemption 100.0000.....		20,950	20,950	22,133	21,095		(145)		(145)		20,950			0	265	12/15/2022.	2.C
50077L	AY	2	Kraft Heinz Foods Co Sr Nt 4.875% 10/0...	..	01/21/2021.	Tax Free Exchange.....		5,770,100	5,700,000	5,771,193	5,770,165		(65)		(65)		5,770,100			0	84,906	10/01/2049.	3.A FE.....
50180L	AD	2	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 CI A	..	03/11/2021.	Paydown.....		94,556	94,556	91,250	94,359		197		197		94,556			0	990	04/15/2041.	1.A FM.....
513075	BL	4	Lamar Media Corp Sr Nt 5.750% 02/01/26	..	02/03/2021.	Call 102.8750.....		23,033,713	22,390,000	23,434,183	22,895,317		(16,815)		(16,815)		22,878,502		(488,502)	(488,502)	1,294,577	02/01/2026.	4.A FE.....
52518R	CD	6	Lehman Structured Sec Corp RMBS Ser 2005	..	03/26/2021.	Paydown.....		3,787	3,787	1,852	1,852				0		1,852		1,935	1,935	6	09/26/2045.	6. FM.....
52736R	BG	6	Levi Strauss & Co Sr Nt 5.000% 05/01/2...	..	03/04/2021.	Call 102.5000.....		2,742,900	2,676,000	2,664,004	2,669,816		220		220		2,670,036		5,964	5,964	112,615	05/01/2025.	3.B FE.....
55396#	AA	0	Mankato Energy Center LLC Sr Sec Nt 2.	..	03/31/2021.	Redemption 100.0000.....		276,357	276,357	276,357	276,357				0		276,357			0	2,004	05/31/2039.	2.B PL.....
564759	QB	7	Manufacturers & Traders Tr Co Fx-to-Flt...	..	03/01/2021.	Call 100.0000.....		4,000,000	4,000,000	4,000,000	4,000,000				0	8,654	4,000,000			0		12/01/2021.	1.G FE.....
576434	A2	0	Master Asset Securitization Tr RMBS Ser...	..	03/01/2021.	Paydown.....		68,410	68,410	69,094	68,608		(198)		(198)		68,410			0	512	01/25/2035.	5.B FM.....
576434	J5	4	Master Asset Securitization Tr RMBS Ser...	..	03/01/2021.	Paydown.....		50,966	50,966	51,873	50,970		(5)		(5)		50,966			0	626	03/25/2035.	1.A FM.....
576434	N2	6	Master Asset Securitization Tr RMBS Ser...	..	03/01/2021.	Paydown.....		14,752	14,752	14,505	14,603		150		150		14,752			0	137	04/25/2035.	3.B FM.....
576434	UH	5	Master Asset Securitization Tr RMBS Ser...	..	03/01/2021.	Paydown.....		72	72	72	72				0		72			0	1	08/25/2034.	1.A FM.....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
57643M JM 7	Master Asset Securitization Tr RMBS Ser..			..	03/01/2021.	Paydown.....		23,165	23,165	22,731	22,909		256		256		23,165			0	211	12/25/2034.	1.A FM.....
58769E AB 4	Mercedes-Benz Auto Lease Trust LBASS Ser			..	03/22/2021.	Barclays Capital Inc.....		3,026,130	3,025,539	3,025,263	3,025,343		35		35		3,025,378		752	752	2,579	02/15/2023.	1.A FE.....
58769E AB 4	Mercedes-Benz Auto Lease Trust LBASS Ser			..	03/15/2021.	Paydown.....		74,461	74,461	74,454	74,456		5		5		74,461			0	58	02/15/2023.	1.A FE.....
589929 XZ 6	Merrill Lynch Mtg Investors RMBS Ser 200			..	03/01/2021.	Paydown.....		31,556	31,556	31,544	31,464		15		15		31,479		78	78	371	09/25/2032.	1.A FM.....
59166E AA 3	Metlife Securitization Trust RMBS Ser 20...			..	03/01/2021.	Paydown.....		89,497	89,497	90,771	90,513		(1,016)		(1,016)		89,497			0	540	04/25/2058.	1.A FM.....
59549W AB 9	Mid State Tr LBASS Ser 11 Cl M1 5.598%			..	03/15/2021.	Paydown.....		20,744	20,744	20,744	20,744				0		20,744			0	184	07/15/2038.	4.B FE.....
59980Y AB 1	Mill City Mortgage Trust RMBS Ser 2018-4			..	03/01/2021.	Paydown.....		1,191,333	1,191,333	1,253,764	1,245,239		(53,906)		(53,906)		1,191,333			0	6,511	04/25/2066.	1.A FM.....
59981B AC 8	Mill City Mortgage Trust RMBS Ser 2019-G			..	03/01/2021.	Paydown.....		21,002	21,002	21,102	21,073		(71)		(71)		21,002			0	96	07/25/2059.	1.A FM.....
60700K AB 8	MMAF Equipment Finance LLC ABS Ser 2020-			..	03/10/2021.	RBC Capital Markets LLC.....		800,719	800,000	799,916	799,930		15		15		799,945		774	774	743	08/14/2023.	1.A FE.....
607120 FL 1	Mobile Airport Authority Sr Nt Ser A1.....			..	02/09/2021.	Redemption 100.0000.....		149,266	149,266	149,266	149,266				0		149,266			0	1,187	05/09/2039.	1.F
609207 AS 4	Mondelez International Sr Nt 2.125% 04...			..	03/31/2021.	Various.....		2,724,801	2,638,700	2,747,615	2,733,410		(10,488)		(10,488)		2,722,922		(84,222)	(84,222)	112,278	04/13/2023.	2.B FE.....
61747W AF 6	Morgan Stanley Sr Nt 5.750% 01/25/21...			..	01/25/2021.	Maturity.....		4,500,000	4,500,000	4,531,660	4,500,268		(268)		(268)		4,500,000			0	129,375	01/25/2021.	2.A FE.....
61763B AS 3	Morgan Stanley BAML Tr CMBS Ser 2013-C13			..	03/01/2021.	Paydown.....		153,447	153,447	158,049	154,173		(726)		(726)		153,447			0	944	11/15/2046.	1.A FM.....
63080# AA 5	NARA Caves Lease Tr CTL 5.300% 09/15/2			..	03/15/2021.	Call 100.0000.....		31,753	31,753	31,753	31,753				0		31,753			0	421	09/15/2028.	1.B
63080# AA 5	NARA Caves Lease Tr CTL 5.300% 09/15/2			..	02/16/2021.	Call 100.0000.....		63,087	63,087	63,087	63,087				0		63,087			0	418	09/15/2028.	1.D
64133K AA 9	Neuberger Berman CLO Ltd CLO Ser 2020-36			..	01/20/2021.	Paydown.....		20,250,000	20,250,000	20,250,000	20,250,000				0		20,250,000			0	69,261	04/20/2033.	1.A FE.....
64133K AC 5	Neuberger Berman CLO Ltd CLO Ser 2020-36			..	01/20/2021.	Paydown.....		6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	29,415	04/20/2033.	1.C FE.....
64352V EF 4	New Century Home Equity Ln Tr RMBS Ser 2			..	03/01/2021.	Paydown.....		4,159	4,159	4,158	4,151		8		8		4,159			0	31	11/25/2033.	1.A FM.....
64828G AD 2	New Residential Mtg Ln Tr RMBS Ser 2019-			..	03/01/2021.	Paydown.....		76,335	76,335	78,088	77,881		(1,547)		(1,547)		76,335			0	445	09/25/2059.	1.A FM.....
64828X AA 1	New Residential Mtg Ln Tr RMBS Ser 2020-			..	03/01/2021.	Paydown.....		28,501	28,501	30,155	.....		.....(1,654)		(1,654)		28,501			0	65	11/25/2059.	1.A FM.....
64829G AA 7	New Residential Mtg Ln Tr RMBS Ser 2016-			..	03/01/2021.	Paydown.....		57,203	57,203	59,706	59,364		(2,161)		(2,161)		57,203			0	414	11/25/2035.	1.A FE.....
64830B AQ 0	New Residential Mtg Ln Tr RMBS Ser 2017-			..	03/01/2021.	Paydown.....		35,803	35,803	33,834	34,039		1,765		1,765		35,803			0	230	08/27/2057.	1.A FM.....
64830D AB 9	New Residential Mtg Ln Tr RMBS Ser 2019-			..	03/01/2021.	Paydown.....		570,274	570,274	609,748	605,004		(34,731)		(34,731)		570,274			0	3,961	12/25/2057.	1.A FM.....
64830H AA 2	New Residential Mtg Ln Tr RMBS Ser 2019-			..	03/01/2021.	Paydown.....		822,947	822,947	834,544	831,886		(8,939)		(8,939)		822,947			0	4,783	02/25/2049.	1.A FM.....
64830M AG 8	New Residential Mtg Ln Tr RMBS Ser 2019-			..	01/01/2021.	Paydown.....					6,739		(6,739)		(6,739)					0		08/25/2059.	1. FM.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
64830M AG 8	New Residential Mtg Ln Tr RMBS Ser 2019-		..	03/01/2021.	Paydown.....		842,568	842,568	865,278	864,455		(21,887)		(21,887)		842,568			0	4,933	08/25/2059.	1.A FM.....
64830W AD 3	New Residential Mtg Ln Tr RMBS Ser 2019-		..	03/01/2021.	Paydown.....		2,044,818	2,044,818	2,104,888	2,090,576		(45,758)		(45,758)		2,044,818			0	12,071	12/25/2058.	1.A FM.....
653240 AA 9	Newtown CTL Ser 2002 6.082% 05/15/23		..	03/15/2021.	Redemption 100.0000.....		46,557	46,557	46,555	46,556	.....	.....	.....	.....0	46,557	.....	.....	.....0	473	05/15/2023.	1.B	
654740 AN 9	Nissan Motor Acceptance Corp Sr Nt 2.5.		..	03/08/2021.	Maturity.....		1,500,000	1,500,000	1,498,185	1,499,930	.....	.....70	.....	.....70	1,500,000	.....	.....	.....0	19,125	03/08/2021.	2.C FE.....	
654894 AF 1	Noble Energy Inc Sr Nt 8.000% 04/01/27.		..	01/06/2021.	Various.....		11,407,495	10,000,000	12,057,310	11,410,126	.....	.....(2,631)	.....	.....(2,631)	11,407,495	.....	.....	.....0	211,111	04/01/2027.	2.C FE.....	
655044 AG 0	Noble Energy Inc Sr Nt 5.250% 11/15/43.		..	01/06/2021.	Various.....		36,118,643	36,000,000	36,118,280	36,118,683	.....	.....(40)	.....	.....(40)	36,118,643	.....	.....	.....0	267,750	11/15/2043.	2.C FE.....	
655044 AH 8	Noble Energy Inc Sr Nt 3.900% 11/15/24.		..	01/06/2021.	Tax Free Exchange.....		19,835,513	19,750,000	19,904,958	19,835,800	.....	.....(287)	.....	.....(287)	19,835,513	.....	.....	.....0	109,119	11/15/2024.	2.C FE.....	
655044 AJ 4	Noble Energy Inc Sr Nt 5.050% 11/15/44.		..	01/06/2021.	Tax Free Exchange.....		9,810,042	9,500,000	9,827,470	9,810,139	.....	.....(97)	.....	.....(97)	9,810,042	.....	.....	.....0	67,965	11/15/2044.	2.C FE.....	
655044 AP 0	Noble Energy Inc Sr Nt 3.850% 01/15/28.		..	01/06/2021.	Tax Free Exchange.....		23,143,373	23,600,000	22,995,932	23,142,632	.....	.....740	.....	.....740	23,143,373	.....	.....	.....0	431,585	01/15/2028.	2.C FE.....	
655044 AQ 8	Noble Energy Inc Sr Nt 3.250% 10/15/29.		..	01/06/2021.	Tax Free Exchange.....		1,293,413	1,300,000	1,292,642	1,293,404	.....	.....9	.....	.....9	1,293,413	.....	.....	.....0	9,506	10/15/2029.	2.C FE.....	
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1		..	03/01/2021.	Paydown.....		707	707	707	706	.....	.....1	.....	.....1	707	.....	.....	.....0	8	03/25/2034.	1.A FM.....	
65535V DC 9	Nomura Asset Sec Corp RMBS Ser 2004-AP2		..	03/01/2021.	Paydown.....		5,782	5,782	5,736	5,747	.....	.....35	.....	.....35	5,782	.....	.....	.....0	52	07/25/2034.	1.A FM.....	
65535V GH 5	Nomura Asset Sec Corp RMBS Ser 2004-AP3		..	03/01/2021.	Paydown.....		314	314	314	313	.....	.....1	.....	.....1	314	.....	.....	.....0	3	10/25/2034.	1.A FM.....	
666807 BQ 4	10/		..	03/24/2021.	Call 103.4370.....		1,344,681	1,300,000	1,358,812	1,347,230	.....	.....(6,229)	.....	.....(6,229)	1,341,001	.....	.....(41,001)	(41,001)	59,322	10/15/2022.	2.B FE.....	
73943# AD 5	Prairie Breeze Sr Nt Cl B 3.550% 05/01...		..	03/31/2021.	Redemption 100.0000.....		25,400	25,400	25,400	25,400	.....	.....	.....	.....0	25,400	.....	.....	.....0	167	05/01/2039.	2.C PL.....	
74041E AC 9	Preferred Term Sec Ltd VI LBASS Mezz Nt		..	03/23/2021.	Paydown.....		13,590	13,590	755	755	.....	.....12,836	.....	.....12,836	13,590	.....	.....	.....0	41	03/23/2035.	3.B FE.....	
74042C AA 6	Preferred Term Sec Ltd LBASS Sr Nt Cl A-		..	03/22/2021.	Paydown.....		10,591	10,591	7,188	5,610	.....	.....4,981	.....	.....4,981	10,591	.....	.....	.....0	32	03/22/2038.	1.F FE.....	
74042H AC 1	Preferred Term Sec Ltd LBASS XIX Nt Cl B		..	03/22/2021.	Paydown.....		9,924	9,924	9,925	9,925	.....	.....(1)	.....	.....(1)	9,924	.....	.....	.....0	21	12/22/2035.	2.A PL.....	
74042J AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser		..	03/22/2021.	Redemption 100.0000.....		285,680	285,680	285,680	285,680	.....	.....	.....	.....0	285,680	.....	.....	.....0	405	03/22/2038.	1.F FE.....	
74114B AC 7	Prestige Auto Rec Tr LBASS Ser 2020-1A C		..	03/22/2021.	JP Morgan Securities LLC.....		4,206,810	4,205,167	4,204,915	4,204,965	.....	.....42	.....	.....42	4,205,007	.....	.....1,802	1,802	6,013	02/15/2024.	1.A FE.....	
74114B AC 7	Prestige Auto Rec Tr LBASS Ser 2020-1A C		..	03/15/2021.	Paydown.....		294,833	294,833	294,815	294,819	.....	.....14	.....	.....14	294,833	.....	.....	.....0	383	02/15/2024.	1.A FE.....	
742741 AA 9	Procter & Gamble ESOP Deb Ser A 9.360%		..	01/01/2021.	Redemption 100.0000.....		305,750	305,750	402,786	305,750	.....	.....	.....	.....0	305,750	.....	.....	.....0	14,309	01/01/2021.	1.D FE.....	
74340X BE 0	Prologis LP Sr Nt 3.750% 11/01/25.....		..	03/08/2021.	Call 112.4650.....		52,858,550	47,000,000	46,668,530	46,824,005	.....	.....6,069	.....	.....6,069	46,830,074	.....	.....169,926	169,926	6,480,321	11/01/2025.	1.G FE.....	
74922P AC 8	Residential Accredit Loans Inc RMBS Ser...		..	03/25/2021.	Paydown.....		21,410	21,583	14,442	14,442	.....	.....	.....	.....0	14,442	.....	.....6,968	6,968	11	02/25/2037.	1.A FM.....	
76114H AK 1	Residential Asset Sec Tr RMBS Ser 2007-A		..	03/01/2021.	Paydown.....		3,985	3,904	3,557	3,557	.....	.....	.....	.....0	3,557	.....	.....429	429	41	05/25/2037.	5.B FM.....	
78402C AA 1	SC Commercial Mtg Pass Through CTL Ser 2		..	03/01/2021.	Redemption 100.0000.....		30,991	30,991	32,406	31,227	.....	.....(236)	.....	.....(236)	30,991	.....	.....	.....0	361	11/10/2028.	2.B	
80285R AB 4	Ser		..	03/22/2021.	Barclays Capital Inc.....		1,085,757	1,085,036	1,085,028	1,085,032	.....	.....2	.....	.....2	1,085,034	.....	.....723	723	1,850	05/15/2023.	1.A FE.....	
80285R AB 4	Ser		..	03/15/2021.	Paydown.....		779,868	779,868	779,862	779,864	.....	.....3	.....	.....3	779,868	.....	.....	.....0	778	05/15/2023.	1.A FE.....	
805564 PB 1	Saxon Asset Securities Tr RMBS Ser 2003-		..	03/01/2021.	Paydown.....		4,504	4,504	4,504	4,504	.....	.....	.....	.....0	4,504	.....	.....	.....0	31	12/25/2033.	1.A FM.....	
81441P BZ 3	Security Natl Mtg Loan Tr RMBS Ser 2004-		..	03/01/2021.	Paydown.....		27,542	27,542	27,542	27,542	.....	.....	.....	.....0	27,542	.....	.....	.....0	254	11/25/2034.	1.A FM.....	

QE05.7

SCHEDULE D - PART 4

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

QE058

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
84859M AA 5	Spirit Air LBASS PTC Ser 2017-1 PTT B...			..	02/15/2021.	Redemption 100.0000.....		421,208	421,208	429,619	429,331		(8,123)		(8,123)		421,208			0	8,003	02/15/2026.	3.C FE.....
863579 CD 8	2004			..	03/01/2021.	Paydown.....		21,329	21,329	21,512	21,405		(18)		(18)		21,388		(59)	(59)	81	10/25/2034.	1.A FM.....
867914 BK 8	SunTrust Bank Sr Nt 2.900% 03/03/21.....			..	02/03/2021.	Call 100.0000.....		7,000,000	7,000,000	6,984,810	6,999,454		296		296		6,999,749		251	251	84,583	03/03/2021.	1.G FE.....
87264A AP 0	T-Mobile USA Inc Sr Nt 6.500% 01/15/26			..	03/27/2021.	Call 103.2500.....		18,223,625	17,650,000	19,391,250	18,236,730		(50,109)		(50,109)		18,186,621		(536,621)	(536,621)	1,376,700	01/15/2026.	3.B FE.....
87612B BB 7	Targa Resources Partners Sr Nt 5.125%...			..	02/18/2021.	Call 102.5630.....		11,715,771	11,423,000	11,026,730	11,145,358		7,923		7,923		11,153,281		269,719	269,719	613,131	02/01/2025.	3.C FE.....
88167H AB 2	Tesla Auto Lease Trust LBASS Ser 2020-A			..	03/22/2021.	Barclays Capital Inc.....		666,196	665,364	665,318	665,334		5		5		665,338		857	857	956	05/22/2023.	1.A FE.....
88167H AB 2	Tesla Auto Lease Trust LBASS Ser 2020-A			..	03/20/2021.	Paydown.....		127,912	127,912	127,903	127,906		6		6		127,912			0	109	05/22/2023.	1.A FE.....
88167H AC 0	Tesla Auto Lease Trust LBASS Ser 2020-A			..	03/22/2021.	Barclays Capital Inc.....		897,186	893,000	892,823	892,857		20		20		892,876		4,310	4,310	1,586	12/20/2023.	1.A FE.....
883556 BF 8	Thermo Fisher Scientific Inc Sr Nt 4.1.....			..	01/15/2021.	Call 111.2490.....		22,249,800	20,000,000	19,946,000	19,981,643		211		211		19,981,854		18,146	18,146	2,627,911	02/01/2024.	2.A FE.....
89173F AA 8	Towd Point Mortgage Tr RMBS Ser 2017-1 C			..	03/01/2021.	Paydown.....		458,463	458,463	450,010	453,151		5,312		5,312		458,463			0	2,058	10/25/2056.	1.A FM.....
89173U AA 5	Towd Point Mortgage Tr RMBS Ser 2017-4 C			..	03/01/2021.	Paydown.....		54,223	54,223	56,309	56,268		(2,046)		(2,046)		54,223			0	236	06/25/2057.	1.A FM.....
89175V AA 1	Towd Point Mortgage Tr RMBS Ser 2018-2 C			..	03/01/2021.	Paydown.....		278,879	278,879	297,867	296,321		(17,441)		(17,441)		278,879			0	1,507	03/25/2058.	1.A FM.....
89178B AA 2	Towd Point Mortgage Tr RMBS Ser 2019-4 C			..	03/01/2021.	Paydown.....		25,281	25,281	26,877	26,794		(1,513)		(1,513)		25,281			0	123	07/25/2059.	1.A FM.....
89233P 4S 2	Toyota Motor Credit Corp Sr Nt 4.250%...			..	01/11/2021.	Maturity.....		11,100,000	11,100,000	12,281,561	11,104,097		(4,097)		(4,097)		11,100,000			0	235,875	01/11/2021.	1.E FE.....
89469A AC 8	TreeHouse Foods Inc Sr Nt 6.000% 02/15			..	03/31/2021.	Call 101.5000.....		33,393,500	32,900,000	33,733,000	33,079,696		(36,055)		(36,055)		33,043,640		(143,640)	(143,640)	1,649,075	02/15/2024.	4.B FE.....
90265E AK 6	UDR Inc Sr Nt 4.000% 10/01/25.....			..	03/15/2021.	Call 113.6118.....		4,544,470	4,000,000	3,990,800	3,995,208		184		184		3,995,391		4,609	4,609	616,470	10/01/2025.	2.A FE.....
90290M AB 7	US Foods Inc Sr Nt 5.875% 06/15/24.....			..	02/04/2021.	Call 101.4690.....		2,283,053	2,250,000	2,340,000	2,260,611		(2,187)		(2,187)		2,258,425		(8,425)	(8,425)	51,045	06/15/2024.	5.A FE.....
90931C AA 6	United Air Lines LBASS EETC Ser 2019-1 C			..	02/25/2021.	Redemption 100.0000.....		561,468	561,468	576,471	575,838		(14,370)		(14,370)		561,468			0	11,650	08/25/2031.	1.E FE.....
90931E AA 2	United Air Lines LBASS EETC Ser 2019-1 C			..	02/25/2021.	Redemption 100.0000.....		151,731	151,731	151,820	151,812		(80)		(80)		151,731			0	3,452	02/25/2033.	2.B FE.....
90931V AA 4	United Air Lines PTC Ser 2018-1 A 3.70...			..	03/01/2021.	Redemption 100.0000.....		483,261	483,261	483,261	483,261		0		0		483,261			0	8,940	09/01/2031.	2.A FE.....
90932N AA 1	United Airlines LBASS PTC Ser 2018-1 Cl.			..	03/01/2021.	Redemption 100.0000.....		619,812	619,812	619,812	619,812		0		0		619,812			0	14,256	09/01/2027.	3.A FE.....
90945B AA 2	United Auto Credit Securitizat LBASS Ser...			..	03/22/2021.	BNP Paribas Securities Corp.....		502,792	502,537	502,524	502,529		3		3		502,533		259	259	1,234	05/10/2022.	1.A FE.....
90945B AA 2	United Auto Credit Securitizat LBASS Ser...			..	03/10/2021.	Paydown.....		488,528	488,528	488,515	488,521		7		7		488,528			0	664	05/10/2022.	1.A FE.....
91740# AA 8	United States of America BIA-2 CTL Alber.			..	03/15/2021.	Redemption 100.0000.....		18,721	18,721	18,721	18,721		0		0		18,721			0	180	10/15/2025.	1.B
91741@ AA 9	US Govt Ft Collins Tr GSA CTL APHIS Ls.			..	03/15/2021.	Redemption 100.0000.....		66,813	66,813	66,813	66,813		0		0		66,813			0	602	12/15/2026.	1.B
91838* AA 5	VA Springfield CTL Ls Fin Tr 3.880% 06...			..	03/21/2021.	Redemption 100.0000.....		156,482	156,482	156,482	156,482		0		0		156,482			0	1,013	06/21/2038.	1.B
92553P AT 9	Viacom Inc Sr Nt 4.250% 09/01/23.....			..	03/29/2021.	Call 108.9670.....		12,204,304	11,200,000	11,523,936	11,307,637		(9,260)		(9,260)		11,298,377		(98,377)	(98,377)	1,279,326	09/01/2023.	2.B FE.....
92837K AA 9	Visio RMBS Ser 2020-1 Cl A1 1.545% 08/			..	03/01/2021.	Paydown.....		547,105	547,105	547,097	547,020		84		84		547,105			0	1,497	08/25/2055.	1.A FE.....
92922F EB 0	Washington Mutual Mtg RMBS Ser 2003-AR10			..	03/01/2021.	Paydown.....		7,351	7,351	7,243	7,297		54		54		7,351			0	29	10/25/2033.	1.A FM.....
93934F CM 2	Washington Mutual MSC Mtg PT RMBS Ser 20			..	03/01/2021.	Paydown.....		5,362	5,644	5,690	5,667		(3)		(3)		5,664		(302)	(302)	51	10/25/2035.	3.B FM.....
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L			..	03/15/2021.	Redemption 100.0000.....		12,832	12,832	13,435	13,127		(295)		(295)		12,832			0	174	05/15/2032.	1.B

SCHEDULE D - PART 4

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

QE05.9

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
94978# BC 0	Wells Fargo Bank Northwest NA CTL 6.59			6.59	03/01/2021.	Redemption 100.0000.....		29,164	29,164	29,164	29,164	.....	.....	.....	.....0	.....	.....29,164	.....	.....	.....0	322	11/01/2022.	3.C
9497ER AD 6	Wells Fargo Home Eq Tr RMBS Ser 2005-1 C			..	03/25/2021.	Paydown.....		1,211,407	1,211,407	1,211,407	1,211,407	.....	.....	.....	.....0	.....	.....1,211,407	.....	.....	.....0	2,125	04/25/2035.	1.A FM
95002X BA 2	Wells Fargo Comm Mtg Tr CMBS Ser 2020-C5			..	03/01/2021.	Paydown.....		42,722	42,722	42,721	42,720	.....	.....2	.....	.....2	.....	.....42,722	.....	.....	.....0	67	08/15/2053.	1.A FM
96042P AB 8	Westlake Auto Receivables Tr LBASS Ser 2			..	03/22/2021.	RBC Capital Markets LLC.....		4,951,056	4,936,978	4,938,403	4,937,965	.....	.....(146)	.....	.....(146)	.....	.....4,937,818	.....	.....13,238	13,238	12,626	02/15/2024.	1.A FE
96042P AB 8	Westlake Auto Receivables Tr LBASS Ser 2			..	03/15/2021.	Paydown.....		1,180,179	1,180,179	1,180,519	1,180,414	.....	.....(236)	.....	.....(236)	.....	.....1,180,179	.....	.....	.....0	1,811	02/15/2024.	1.A FE
96042Q AC 4	Westlake Auto Receivables Tr LBASS Ser 2			..	03/10/2021.	BNP Paribas Securities Corp.....		16,523,848	16,500,000	16,499,088	16,499,176	.....	.....173	.....	.....173	.....	.....16,499,349	.....	.....24,499	24,499	22,330	05/15/2024.	1.A FE
96188# AA 6	WETT Holdings LLC Sr Sec Nt 4.310% 12/			..	03/31/2021.	Redemption 100.0000.....		66,667	66,667	66,667	66,667	.....	.....	.....	.....0	.....	.....66,667	.....	.....	.....0	718	12/18/2024.	2.B PL
98212B AL 7	WPX Energy Inc Sr Nt 4.500% 01/15/30..			..	03/26/2021.	Call 104.5000.....		913,330	874,000	874,000	874,000	.....	.....	.....	.....0	.....	.....874,000	.....	.....	.....0	66,752	01/15/2030.	2.C FE
00908P AA 5	Air Canada LBASS EETC Ser 2017-1AA 3.3			A	01/15/2021.	Redemption 100.0000.....		204,800	204,800	204,800	204,800	.....	.....	.....	.....0	.....	.....204,800	.....	.....	.....0	3,379	07/15/2031.	1.G FE
00908P AB 3	Air Canada LBASS PTT Ser 2017-1A 3.550			A	01/15/2021.	Redemption 100.0000.....		179,200	179,200	179,200	179,200	.....	.....	.....	.....0	.....	.....179,200	.....	.....	.....0	3,181	07/15/2031.	2.B FE
00973R AC 7	Aker BP ASA Sr Nt 5.875% 03/31/25.....			D	03/31/2021.	Call 102.9380.....		21,050,821	20,450,000	20,891,700	20,667,034	.....	.....(22,304)	.....	.....(22,304)	.....	.....20,644,729	.....	.....(194,729)	(194,729)	1,201,540	03/31/2025.	2.C FE
05565Q CZ 9	BP Capital Markets PLC Sr Nt 3.062% 03			C	01/22/2021.	Call 103.1660.....		3,094,980	3,000,000	3,000,000	3,000,000	.....	.....	.....	.....0	.....	.....3,000,000	.....	.....	.....0	126,876	03/17/2022.	1.F FE
11042T AA 1	British Airways Plc EETC 3.800% 09/20/..			C	03/20/2021.	Redemption 100.0000.....		134,895	134,895	134,895	134,895	.....	.....	.....	.....0	.....	.....134,895	.....	.....	.....0	1,282	09/20/2031.	1.F FE
11043X AA 1	British Airways Plc EETC 3.300% 06/15/..			C	03/15/2021.	Redemption 100.0000.....		48,719	48,719	48,719	48,719	.....	.....	.....	.....0	.....	.....48,719	.....	.....	.....0	402	06/15/2034.	1.F FE
65557C AD 5	Nordea Bank AB Sr Nt 4.875% 01/14/21..			C	01/14/2021.	Maturity.....		2,500,000	2,500,000	2,519,395	2,500,086	.....	.....(86)	.....	.....(86)	.....	.....2,500,000	.....	.....	.....0	60,938	01/14/2021.	1.D FE
80105N AG 0	Sanofi - Aventis - ADR Sr Nt 4.000% 03...			C	03/29/2021.	Various.....		15,000,000	15,000,000	14,846,400	14,995,549	.....	.....4,451	.....	.....4,451	.....	.....15,000,000	.....	.....	.....0	300,000	03/29/2021.	1.E FE
902133 AK 3	Tyco Electronics Group Sr Nt 4.875% 01.			C	01/15/2021.	Maturity.....		4,000,000	4,000,000	4,326,600	4,002,005	.....	.....(2,005)	.....	.....(2,005)	.....	.....4,000,000	.....	.....	.....0	97,500	01/15/2021.	2.A FE
G0754# AD 9	Babcock Intl Grp Sr Nt Ser B 5.640% 03..			D	03/17/2021.	Various.....		11,000,000	11,000,000	11,000,000	11,000,000	.....	.....	.....	.....0	.....	.....11,000,000	.....	.....	.....0	310,200	03/17/2021.	2.B
N6777# AG 4	Overseas Assistance Fin BV Sr Nt 5.000.			D	03/31/2021.	Redemption 100.0000.....		666,648	666,648	666,648	666,648	.....	.....	.....	.....0	.....	.....666,648	.....	.....	.....0	12,299	03/30/2024.	2.B FE
Q0458* AF 6	AquaSure Finance Pty Ltd Sr Sec Nt 4.3..			D	01/12/2021.	Redemption 100.0000.....		245,943	245,943	245,943	245,943	.....	.....	.....	.....0	.....	.....245,943	.....	.....	.....0	5,312	01/12/2034.	1.G FE
3899999.	Total - Bonds - Industrial and Miscellaneous.....							...578,762,283	...562,956,485	...572,526,781	...566,829,038	0	(475,613)	0	(475,613)	0	566,739,582	0	(1,668,465)	(1,668,465)	23,539,820	XXX	XXX
Bonds - Unaffiliated Bank Loans																							
000000 00 0	Capstone Logistics Acq 1st Lien Term Ln...			..	03/31/2021.	Redemption 100.0000.....		10,600	10,600	10,494	10,497	.....	.....103	.....	.....103	.....	.....10,600	.....	.....	.....0	157	12/15/2024.	3.A Z
000000 00 0	HCA Inc Term Ln B-12 Nt 1 1.926% 03/13			..	03/31/2021.	Redemption 100.0000.....		12,613	12,613	12,613	12,613	.....	.....	.....	.....0	.....	.....12,613	.....	.....	.....0	59	03/13/2025.	2.C FE
000000 00 0	Vistra Operations Co LLC Incremental Ter.			..	03/31/2021.	Redemption 100.0000.....		64,642	64,642	64,177	64,194	.....	.....448	.....	.....448	.....	.....64,642	.....	.....	.....0	303	12/31/2025.	2.C FE
000000 00 0	Berry Plastics Corp Term Ln Z Nt 1 1.8....			..	03/31/2021.	Redemption 100.0000.....		4,905	4,905	4,909	.....	.....	.....(4)	.....	.....(4)	.....	.....4,905	.....	.....	.....0	7	07/01/2026.	3.B FE
000000 00 0	Tibco Software Inc New Term Ln B #3 Nt 1			..	02/26/2021.	Redemption 100.0000.....		25,000	25,000	25,000	25,000	.....	.....	.....	.....0	.....	.....25,000	.....	.....	.....0	154	07/03/2026.	4.B Z
000000 00 0	Sonny's Enterprises LLC Delayed Draw Ter			..	03/31/2021.	Redemption 100.0000.....		1,524	1,524	1,524	1,524	.....	.....	.....	.....0	.....	.....1,524	.....	.....	.....0	39	08/31/2026.	4.B Z
000000 00 0	Sensata Technologies New #2 1st Lien Ter			..	03/31/2021.	Redemption 100.0000.....		13,700	13,700	13,719	13,716	.....	.....(16)	.....	.....(16)	.....	.....13,700	.....	.....	.....0	65	09/20/2026.	2.C FE
02358@ AA 0	5.109%			..	01/04/2021.	Redemption 100.0000.....		5,518	5,518	5,408	5,425	.....	.....93	.....	.....93	.....	.....5,518	.....	.....	.....0	.....	11/25/2025.	4.B PL
03539# AA 8	Ankura Consulting Group LLC 1st Lien Ter			..	03/17/2021.	Redemption 100.0000.....		3,820,918	3,820,918	3,744,499	3,771,010	.....	.....49,908	.....	.....49,908	.....	.....3,820,918	.....	.....	.....0	87,881	08/24/2024.	4.B PL
08579J BD 3	Berry Plastics Corp Term Ln W Nt 1 2.1....			..	01/15/2021.	Redemption 100.0000.....		517,563	517,563	518,142	517,885	.....	.....(323)	.....	.....(323)	.....	.....517,563	.....	.....	.....0	1,111	10/01/2022.	3.B FE
08579J BE 1	Berry Plastics Corp Term Ln X Nt 1 2.1....			..	03/04/2021.	Tax Free Exchange.....		1,963,518	1,961,906	1,964,256	1,963,611	.....	.....(92)	.....	.....(92)	.....	.....1,963,518	.....	.....	.....0	9,776	01/19/2024.	2.C FE

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
09788H AN 1	Advanced Infusion Solutions Last Out Ter..			03/31/2021.	Redemption 100.0000.....		18,221	18,221	17,847	17,935		286		286		18,221			0	304	06/27/2024.	4.A PL.....
12731@ AA 7	Spectrum Auto (CC SAG Acq) 1st Lien Term			03/31/2021.	Redemption 100.0000.....		12,500	12,500	12,188	12,198		302		302		12,500			0	211	10/02/2025.	4.A PL.....
14173@ AA 8	CarePathrx Midco Inc Term Ln Nt 1 6.85...			03/31/2021.	Redemption 100.0000.....		7,207	7,207	7,027	7,046		161		161		7,207			0	149	05/14/2025.	4.A PL.....
14852D AC 5	Castle US Holding Corp Term Ln Nt 1 3...			03/31/2021.	Redemption 100.0000.....		9,375	9,375	9,398	9,396		(21)		(21)		9,375			0	94	01/31/2027.	4.C FE.....
14880B AG 6	Catalent Pharma Solutions Inc Term Ln B-			02/22/2021.	Tax Free Exchange.....		2,962,204	2,954,887	2,969,662	2,962,546		(342)		(342)		2,962,204			0	14,138	05/17/2026.	3.A FE.....
28414B AF 3	Elanco Animal Health Inc Term Ln Nt 1.....			03/31/2021.	Redemption 100.0000.....		20,859	20,859	20,960	20,955		(96)		(96)		20,859			0	106	08/01/2027.	2.C FE.....
36198@ AA 2	TPC Broadband Holdings Term Ln Nt 1 7...			03/31/2021.	Redemption 100.0000.....		8,268	8,268	8,268	8,268				0		8,268			0	156	06/01/2025.	4.B PL.....
36198@ AC 8	TPC Broadband Holdings Delayed Draw Term			03/31/2021.	Redemption 100.0000.....		2,851	2,851	2,819	2,030		31		31		2,851			0	42	06/01/2025.	4.B PL.....
36198@ AC 8	TPC Broadband Holdings Delayed Draw Term			03/31/2021.	Tax Free Exchange.....		225,584	228,074	225,508			76		76		225,584			0	2,993	06/01/2025.	4.B PL.....
40409V AR 5	HB Fuller Company Term Ln Nt 1 2.111%			02/26/2021.	Redemption 100.0000.....		30,864	30,864	30,840	30,845		18		18		30,864			0	116	10/20/2024.	3.A FE.....
41755@ AA 7	Harvest Hill Beverage Company New Term L			03/31/2021.	Redemption 100.0000.....		145,000	145,000	141,375	141,532		3,468		3,468		145,000			0	2,129	08/28/2026.	4.A PL.....
44989* AA 1	IQNavigator Inc 1st Lien TL Nt 1 5.682.....			03/31/2021.	Redemption 100.0000.....		12,313	12,313	12,129	12,194		120		120		12,313			0	271	08/20/2024.	4.B IF.....
452526 A# 3	Immucor Inc 1st Lien Term Ln Nt 1 6.75...			03/31/2021.	Redemption 100.0000.....		11,358	11,358	11,130	11,150		208		208		11,358			0	192	07/02/2025.	3.C PL.....
45778E AG 9	Innophos Holdings Term Ln Nt 1 3.857%...			03/31/2021.	Redemption 100.0000.....		32,500	32,500	32,337	32,355		145		145		32,500			0	295	02/07/2027.	4.A FE.....
552462 B# 9	Lytx Delayed Draw Term Ln Nt 1 7.000%...			03/31/2021.	Redemption 100.0000.....		319	319	316	316		3		3		319			0	16	02/28/2026.	4.C
552462 B@ 1	Lytx Term Ln Nt 1 7.000% 02/28/26.....			03/31/2021.	Redemption 100.0000.....		3,673	3,673	3,605	3,613		60		60		3,673			0	73	02/28/2026.	4.C
60367* AA 9	Community Brands Incremental DD Term Ln			03/31/2021.	Redemption 100.0000.....		4,054	4,054	4,054	4,054				0		4,054			0	68	12/02/2022.	3.C PL.....
60367* AB 7	Community Brands Incremental Term Ln Nt			03/31/2021.	Redemption 100.0000.....		21,173	21,173	21,067	21,126		47		47		21,173			0	356	12/02/2022.	3.C PL.....
70466@ AA 6	Peach State Labs Inc Sr Sec Term Ln Nt 1			03/31/2021.	Redemption 100.0000.....		29,616	29,616	29,491	29,596		21		21		29,616			0	592	06/30/2021.	3.B FE.....
72584D AE 4	Yum Brands New Term Ln Nt 1 1.859% 03/			03/15/2021.	Redemption 100.0000.....		631,757	631,757	636,440	634,668		(2,911)		(2,911)		631,757			0	7,054	03/29/2025.	3.A FE.....
72584D AE 4	Yum Brands New Term Ln Nt 1 1.859% 03/			03/15/2021.	Tax Free Exchange.....		2,288,410	2,278,394	2,295,283	2,288,893		(483)		(483)		2,288,410			0	11,895	03/29/2025.	3.A FE.....
78431@ AA 1	Harmony Fds/Santa Cruz Hlds Term Ln Nt 1			03/31/2021.	Redemption 100.0000.....		3,765	3,765	3,718	3,735		30		30		3,765			0	45	12/13/2023.	3.C PL.....
83549# AA 8	Sonny's Enterprises LLC Term Ln Nt 1 7...			03/31/2021.	Redemption 100.0000.....		9,909	9,909	9,710	9,721		188		188		9,909			0	247	08/31/2026.	4.B Z.....
84611@ AH 6	Sovos LLC Revolver Nt 2 4.857% 04/29/2			03/31/2021.	Redemption 100.0000.....		284,295	284,295	284,295	284,295				0		284,295			0	4,508	04/29/2024.	4.A Z.....
88870T AF 5	Tivity Health Inc Term Ln A Nt 1 4.359.....			01/29/2021.	Redemption 100.0000.....		12,326	12,326	10,218	10,539		1,787		1,787		12,326			0	44	03/08/2024.	4.C FE.....
88870T AG 3	Tivity Health Inc Term Ln B Nt 1 5.453.....			03/31/2021.	Redemption 100.0000.....		118,654	118,654	114,978	115,629		3,025		3,025		118,654			0	1,595	03/08/2026.	4.B FE.....
88870T AG 3	Tivity Health Inc Term Ln B Nt 1 5.453.....			01/29/2021.	Redemption 100.0000.....		118,654	118,654	114,978	115,629		3,025		3,025		118,654			0	516	03/08/2026.	4.C FE.....
90347B AH 1	Axalta Coating Systems New Term Ln B Nt			03/31/2021.	Redemption 100.0000.....		27,191	27,191	27,257	27,221		(29)		(29)		27,191			0	136	06/01/2024.	3.A FE.....
90385K AG 6	Ultimate Software Group Inc Incremental...			03/31/2021.	Redemption 100.0000.....		6,675	6,675	6,704			(29)		(29)		6,675			0	41	05/03/2026.	4.C FE.....
68371Y AJ 2	Open Text Corp Term Ln Nt 1 1.859% 05/ A			03/31/2021.	Redemption 100.0000.....		13,108	13,108	13,150	13,139		(31)		(31)		13,108			0	61	05/30/2025.	2.C FE.....
02034# AA 0	MISYS (Almonde Inc) Term Ln Nt 1 3.712 D			02/26/2021.	Redemption 100.0000.....		3,620	3,620	3,620					0		3,620			0	11	04/28/2024.	4.B FE.....
8299999.	Total - Bonds - Unaffiliated Bank Loans.....						13,516,804	13,500,349	13,445,113	13,216,099	0	59,176	0	59,176	0	13,516,804	0	0	0	148,006	XXX	XXX

QE05.10

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
8399997.	Total - Bonds - Part 4.....					...649,003,852	...633,181,599	...644,190,439	638,197,586	0	...(1,844,117)	0	(1,844,117)	0	636,981,151	0	.(1,668,465)	...(1,668,465)	24,012,142	XXX	XXX
8399999.	Total - Bonds.....					...649,003,852	...633,181,599	...644,190,439	638,197,586	0	...(1,844,117)	0	(1,844,117)	0	636,981,151	0	.(1,668,465)	...(1,668,465)	24,012,142	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																					
23281#	12 4 Cyprium Parallel Invs V LP Pfrd Units.....		01/15/2021.	Redemption	100.0000.....	416.700		41,670		41,670	41,670		0		41,670			0		XXX	2.A PL.....
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....					41,670	XXX	41,670	41,670	0	0	0	0	0	41,670	0	0	0	0	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4.....					41,670	XXX	41,670	41,670	0	0	0	0	0	41,670	0	0	0	0	XXX	XXX
8999999.	Total - Preferred Stocks.....					41,670	XXX	41,670	41,670	0	0	0	0	0	41,670	0	0	0	0	XXX	XXX
9899999.	Total - Preferred and Common Stocks.....					41,670	XXX	41,670	41,670	0	0	0	0	0	41,670	0	0	0	0	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					...649,045,522	XXX	...644,232,109	638,239,256	0	...(1,844,117)	0	(1,844,117)	0	637,022,821	0	.(1,668,465)	...(1,668,465)	24,012,142	XXX	XXX

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Effective - Excluding Variable Annuity Guarantees Under SSAP 108 -Call Options and Warrants																						
APR 21 JPMorgan MOZAIC2 Call...	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			1,014		2,507,643			(90,763)	(722,773)			03.....
APR 21 JPMorgan MOZAIC2 Call...	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			715		1,741,273			(64,542)	(346,603)			03.....
APR 21 JPMorgan MOZAIC2 Call...	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			744		1,810,493			(66,871)	(374,596)			03.....
APR 21 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/03/2018....	04/01/2021.....	158,040	57,403,423	363.22.....	1,801,660			1,642		4,023,661			(148,217)	(855,723)			03.....
APR 21 JPMorgan MOZAIC2 Call...	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			94		238,029			(8,618)	(68,523)			03.....
APR 21 JPMorgan MOZAIC2 Call...	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			215		542,983			(19,660)	(156,384)			03.....
APR 21 JPMorgan MOZAIC2 Call...	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			449		1,118,899			(40,502)	(322,641)			03.....
APR 21 JPMorgan MOZAIC2 Call...	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			117		274,204			(10,967)	(21,120)			03.....
APR 21 JPMorgan MOZAIC2 Call...	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			7,997		1,482,813			(60,003)	(337,868)			03.....
APR 21 JPMorgan MOZAIC2 Call...	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			6,973		1,234,900			(52,307)	(147,002)			03.....
APR 21 JPMorgan MOZAIC2 Call...	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			4,174		745,131			(31,313)	(99,238)			03.....
APR 21 JPMorgan MOZAIC2 Call...	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			18,245		3,266,128			(136,827)	(452,486)			03.....
APR 21 JPMorgan MOZAIC2 Call...	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			1,185		219,179			(8,881)	(48,701)			03.....
APR 21 JPMorgan MOZAIC2 Call...	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			3,355		620,965			(25,136)	(141,651)			03.....
APR 21 JPMorgan MOZAIC2 Call...	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			6,045		1,120,077			(45,362)	(251,553)			03.....
APR 21 JPMorgan MOZAIC2 Call...	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			1,357		218,644			(10,191)	2,806			03.....
APR 21 NYSE Zebra Edge Call.....	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			3,238		447,435			(10,803)	(307,240)			03.....
APR 21 NYSE Zebra Edge Call.....	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			2,282		315,144			(7,606)	(216,429)			03.....
APR 21 NYSE Zebra Edge Call.....	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			6,212		858,578			(20,696)	(589,911)			03.....
APR 21 NYSE Zebra Edge Call.....	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			390		53,843			(1,294)	(37,033)			03.....
APR 21 NYSE Zebra Edge Call.....	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			20,569		3,125,790			(68,562)	(2,220,339)			03.....

QE06

SCHEDULE DB - PART A - SECTION 1

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

QE06.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 21 NYSE Zebra Edge Call.....	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	.....	.....	.....11,241	.....	.....1,758,094	.....	.....	.....(37,485)	(1,259,851)	.....	.....	03.....
APR 21 NYSE Zebra Edge Call.....	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	.....	.....	.....8,089	.....	.....1,290,297	.....	.....	.....(26,959)	(930,120)	.....	.....	03.....
APR 21 NYSE Zebra Edge Call.....	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	.....	.....	.....1,588	.....	.....255,194	.....	.....	.....(5,284)	(184,424)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....11,563	.....	.....855,298	.....	.....	.....(34,702)	(179,720)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....20,886	.....	.....1,543,581	.....	.....	.....(62,671)	(323,539)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....6,493	.....	.....397,816	.....	.....	.....(19,466)	19,978	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....29,132	.....	.....2,152,282	.....	.....	.....(87,382)	(450,350)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....44,535	.....	.....3,099,025	.....	.....	.....(133,602)	(295,870)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....38,213	.....	.....2,676,143	.....	.....	.....(114,641)	(281,811)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....70,847	.....	.....4,998,755	.....	.....	.....(212,556)	(579,568)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....9,585	.....	.....708,819	.....	.....	.....(28,743)	(151,328)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC Call....	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	.....	.....	.....103	.....	.....4,857	.....	.....	.....(263)	1,370	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....27,958	.....	.....1,320,241	.....	.....	.....(61,360)	(162,487)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....27,933	.....	.....1,205,356	.....	.....	.....(61,322)	16,436	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....21,309	.....	.....925,317	.....	.....	.....(46,778)	5,036	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....64,250	.....	.....2,824,444	.....	.....	.....(141,045)	(28,934)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....6,796	.....	.....320,844	.....	.....	.....(14,921)	(39,159)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....15,741	.....	.....743,875	.....	.....	.....(34,541)	(93,508)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....16,242	.....	.....768,349	.....	.....	.....(35,663)	(96,998)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....5,506	.....	.....200,475	.....	.....	.....(12,095)	39,576	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....5,022	.....	.....135,389	.....	.....	.....(8,858)	36,202	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....41,218	.....	.....1,551,423	.....	.....	.....(72,747)	(158,676)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.2

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
MAY 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....32,193	.....	.....1,074,248	.....	.....	.....(56,802)	60,293	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....45,169	.....	.....1,521,396	.....	.....	.....(79,714)	69,939	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....70,025	.....	.....2,395,951	.....	.....	.....(123,579)	67,627	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....5,299	.....	.....199,667	.....	.....	.....(9,358)	(20,536)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....8,502	.....	.....319,318	.....	.....	.....(14,996)	(31,804)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....16,162	.....	.....607,871	.....	.....	.....(28,526)	(61,360)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....34,567	.....	.....1,012,335	.....	.....	.....(47,867)	(103,000)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....51,103	.....	.....1,336,430	.....	.....	.....(70,763)	60,316	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....42,493	.....	.....1,126,296	.....	.....	.....(58,836)	34,025	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....11,927	.....	.....349,717	.....	.....	.....(16,515)	(36,231)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....18,259	.....	.....535,664	.....	.....	.....(25,281)	(56,278)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....32,474	.....	.....951,017	.....	.....	.....(44,963)	(96,995)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....10,113	.....	.....216,153	.....	.....	.....(14,001)	52,903	.....	.....	03.....
MAY 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/01/2018....	05/28/2021....	...483	...132,217	273.51.....	5,923	.....	.....	.....318	.....	.....19,895	.....	.....	.....(488)	(13,572)	.....	.....	03.....
MAY 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/01/2018....	05/28/2021....	...6,304	...1,726,929	273.96.....	75,807	.....	.....	.....4,027	.....	.....256,590	.....	.....	.....(6,248)	(175,565)	.....	.....	03.....
MAY 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/01/2018....	05/28/2021....	...12,602	...3,450,233	273.79.....	152,621	.....	.....	.....8,109	.....	.....515,102	.....	.....	.....(12,578)	(352,049)	.....	.....	03.....
MAY 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/01/2018....	05/28/2021....	...9,198	...2,607,378	283.46.....	72,589	.....	.....	.....3,859	.....	.....287,050	.....	.....	.....(5,982)	(206,880)	.....	.....	03.....
MAY 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/01/2018....	05/28/2021....	...20,635	...5,654,950	274.04.....	247,339	.....	.....	.....13,138	.....	.....838,326	.....	.....	.....(20,385)	(573,906)	.....	.....	03.....
MAY 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/01/2018....	05/28/2021....	...21,813	...6,154,796	282.16.....	182,936	.....	.....	.....9,720	.....	.....709,066	.....	.....	.....(15,077)	(508,130)	.....	.....	03.....
MAY 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/01/2018....	05/28/2021....	...42,984	...12,079,229	281.02.....	379,923	.....	.....	.....20,184	.....	.....1,446,234	.....	.....	.....(31,312)	(1,030,815)	.....	.....	03.....
MAY 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/01/2018....	05/28/2021....	...96,711	...27,025,028	279.44.....	918,168	.....	.....	.....48,771	.....	.....3,406,761	.....	.....	.....(75,673)	(2,408,668)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....7,254	.....	.....129,297	.....	.....	.....(9,067)	39,702	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....44,040	.....	.....1,105,550	.....	.....	.....(55,048)	(74,743)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....44,548	.....	.....985,800	.....	.....	.....(55,689)	88,174	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....30,869	.....	.....691,127	.....	.....	.....(38,587)	52,947	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....12,028	.....	.....302,081	.....	.....	.....(15,042)	(20,423)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....14,869	.....	.....372,967	.....	.....	.....(18,589)	(24,690)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....18,349	.....	.....460,764	.....	.....	.....(22,937)	(31,181)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC Call....	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	.....	.....	.....111	.....	.....2,791	.....	.....	.....(124)	452	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....51,704	.....	.....1,173,554	.....	.....	.....(56,746)	(99,144)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....67,383	.....	.....1,347,226	.....	.....	.....(73,952)	91,293	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....50,955	.....	.....1,027,401	.....	.....	.....(55,928)	60,715	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....7,782	.....	.....176,115	.....	.....	.....(8,546)	(13,942)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....13,722	.....	.....310,676	.....	.....	.....(15,064)	(24,931)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....17,160	.....	.....389,596	.....	.....	.....(18,831)	(33,040)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....5,332	.....	.....86,316	.....	.....	.....(5,856)	23,689	.....	.....	03.....
JUN 21 NYSE Zebra Edge Call.....	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	.....	.....	.....1,648	.....	.....64,633	.....	.....	.....(1,664)	(43,056)	.....	.....	03.....
JUN 21 NYSE Zebra Edge Call.....	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	.....	.....	.....11,677	.....	.....463,370	.....	.....	.....(11,808)	(310,027)	.....	.....	03.....
JUN 21 NYSE Zebra Edge Call.....	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	.....	.....	.....9,077	.....	.....357,965	.....	.....	.....(9,178)	(238,891)	.....	.....	03.....
JUN 21 NYSE Zebra Edge Call.....	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	.....	.....	.....12,455	.....	.....576,881	.....	.....	.....(12,595)	(407,523)	.....	.....	03.....
JUN 21 NYSE Zebra Edge Call.....	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	.....	.....	.....36,265	.....	.....1,435,601	.....	.....	.....(36,676)	(959,514)	.....	.....	03.....
JUN 21 NYSE Zebra Edge Call.....	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	.....	.....	.....31,913	.....	.....1,382,504	.....	.....	.....(32,276)	(956,229)	.....	.....	03.....
JUN 21 NYSE Zebra Edge Call.....	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	.....	.....	.....32,713	.....	.....1,410,589	.....	.....	.....(33,084)	(974,097)	.....	.....	03.....
JUN 21 NYSE Zebra Edge Call.....	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	.....	.....	.....98,313	.....	.....4,214,727	.....	.....	.....(99,417)	(2,904,722)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
JUL 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....63,058	.....	.....1,280,588	.....	.....	.....(61,025)	(132,518)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....84,482	.....	.....1,535,722	.....	.....	.....(81,754)	51,274	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....79,964	.....	.....1,463,681	.....	.....	.....(77,381)	37,655	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....121,025	.....	.....2,244,717	.....	.....	.....(117,117)	26,332	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....16,360	.....	.....331,496	.....	.....	.....(15,832)	(33,231)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....24,593	.....	.....499,864	.....	.....	.....(23,801)	(52,339)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....21,004	.....	.....425,482	.....	.....	.....(20,325)	(42,454)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....11,926	.....	.....181,683	.....	.....	.....(11,537)	37,377	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....14,088	.....	.....183,165	.....	.....	.....(11,845)	39,320	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....76,017	.....	.....1,334,231	.....	.....	.....(63,943)	(131,513)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....96,854	.....	.....1,512,049	.....	.....	.....(81,465)	59,233	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....97,067	.....	.....1,535,703	.....	.....	.....(81,647)	38,859	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....10,844	.....	.....189,963	.....	.....	.....(9,119)	(18,261)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....21,172	.....	.....371,142	.....	.....	.....(17,807)	(36,100)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....39,565	.....	.....692,968	.....	.....	.....(33,278)	(66,401)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....12,117	.....	.....154,672	.....	.....	.....(9,013)	19,434	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....99,454	.....	.....1,656,685	.....	.....	.....(73,973)	(245,248)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....69,644	.....	.....1,053,577	.....	.....	.....(51,802)	(33,485)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....66,904	.....	.....1,022,450	.....	.....	.....(49,763)	(43,195)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....21,832	.....	.....362,466	.....	.....	.....(16,237)	(51,898)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....40,462	.....	.....674,863	.....	.....	.....(30,098)	(101,275)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....47,860	.....	.....798,227	.....	.....	.....(35,600)	(119,788)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/31/2018....	07/30/2021....	13,131	3,644,342	277.54.....	190,894	.....	.....	.....21,097	.....	.....487,430	.....	.....	.....(15,690)	(285,705)	.....	.....	03.....
JUL 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/31/2018....	07/30/2021....	936	268,385	286.85.....	9,325	.....	.....	.....1,027	.....	.....26,024	.....	.....	.....(767)	(15,958)	.....	.....	03.....
JUL 21 NYSE Zebra Edge Call.....	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	.....	.....	.....15,553	.....	.....363,369	.....	.....	.....(11,565)	(214,361)	.....	.....	03.....
JUL 21 NYSE Zebra Edge Call.....	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	.....	.....	.....34,339	.....	.....797,039	.....	.....	.....(25,540)	(468,397)	.....	.....	03.....
JUL 21 NYSE Zebra Edge Call.....	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	.....	.....	.....11,516	.....	.....293,417	.....	.....	.....(8,564)	(180,593)	.....	.....	03.....
JUL 21 NYSE Zebra Edge Call.....	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	.....	.....	.....46,746	.....	.....1,081,629	.....	.....	.....(34,771)	(634,479)	.....	.....	03.....
JUL 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/31/2018....	07/30/2021....	730	210,129	287.99.....	6,920	.....	.....	.....765	.....	.....19,464	.....	.....	.....(569)	(11,974)	.....	.....	03.....
JUL 21 NYSE Zebra Edge Call.....	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	.....	.....	.....3,345	.....	.....80,999	.....	.....	.....(2,485)	(48,728)	.....	.....	03.....
JUL 21 NYSE Zebra Edge Call.....	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	.....	.....	.....61,117	.....	.....1,506,730	.....	.....	.....(45,458)	(913,924)	.....	.....	03.....
JUL 21 NYSE Zebra Edge Call.....	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	.....	.....	.....47,262	.....	.....1,160,132	.....	.....	.....(35,155)	(702,220)	.....	.....	03.....
JUL 21 NYSE Zebra Edge Call.....	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	.....	.....	.....125,450	.....	.....3,081,011	.....	.....	.....(93,310)	(1,865,416)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Call.....	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	.....	.....	.....1,467	.....	.....39,232	.....	.....	.....(1,090)	(10,973)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Call.....	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	.....	.....	.....8,508	.....	.....220,180	.....	.....	.....(6,328)	(17,849)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Call.....	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	.....	.....	.....8,575	.....	.....231,063	.....	.....	.....(6,382)	(32,060)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Call.....	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	.....	.....	.....16,116	.....	.....439,830	.....	.....	.....(11,984)	(76,820)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call..	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	.....	.....	.....90,527	.....	.....1,322,767	.....	.....	.....(61,723)	(182,555)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call..	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	.....	.....	.....83,411	.....	.....1,119,655	.....	.....	.....(56,868)	(31,562)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call..	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	.....	.....	.....84,323	.....	.....1,143,809	.....	.....	.....(57,497)	(45,230)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call..	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	.....	.....	.....17,984	.....	.....262,316	.....	.....	.....(12,261)	(35,453)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call..	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	.....	.....	.....29,815	.....	.....434,847	.....	.....	.....(20,327)	(58,688)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call..	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	.....	.....	.....46,884	.....	.....683,624	.....	.....	.....(31,964)	(92,204)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call..	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	.....	.....	.....14,825	.....	.....169,852	.....	.....	.....(10,112)	21,608	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
AUG 21 JPMorgan MOZAIC Call....	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	.....	.....	.....258	.....	.....5,181	.....	.....	.....(160)	(1,372)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Call....	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	.....	.....	.....14,441	.....	.....298,031	.....	.....	.....(9,152)	(34,615)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Call....	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	.....	.....	.....33,802	.....	.....709,057	.....	.....	.....(21,425)	(112,130)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Call....	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	.....	.....	.....17,210	.....	.....362,082	.....	.....	.....(10,906)	(67,207)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....80,147	.....	.....1,030,976	.....	.....	.....(50,800)	(91,666)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....2,146	.....	.....21,612	.....	.....	.....(1,357)	3,588	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....132,893	.....	.....1,527,782	.....	.....	.....(84,226)	59,933	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....76,983	.....	.....891,175	.....	.....	.....(48,792)	28,911	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....179,985	.....	.....2,108,773	.....	.....	.....(114,076)	42,094	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....30,849	.....	.....395,438	.....	.....	.....(19,555)	(33,205)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....38,016	.....	.....489,411	.....	.....	.....(24,094)	(44,088)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....33,376	.....	.....428,906	.....	.....	.....(21,157)	(37,444)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....18,795	.....	.....183,639	.....	.....	.....(11,915)	36,154	.....	.....	03.....
AUG 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	08/31/2018....	08/30/2021....	142	42,218	298.19.....	1,110	.....	.....	.....157	.....	.....2,360	.....	.....	.....(91)	(1,194)	.....	.....	03.....
AUG 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	08/31/2018....	08/30/2021....	9,462	2,690,250	284.32.....	132,455	.....	.....	.....18,389	.....	.....287,106	.....	.....	.....(10,886)	(147,108)	.....	.....	03.....
AUG 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	08/31/2018....	08/30/2021....	11,648	3,302,981	283.56.....	167,821	.....	.....	.....23,297	.....	.....362,284	.....	.....	.....(13,793)	(185,117)	.....	.....	03.....
AUG 21 NYSE Zebra Edge Call.....	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	.....	.....	.....1,692	.....	.....26,372	.....	.....	.....(1,004)	(13,455)	.....	.....	03.....
AUG 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	08/31/2018....	08/30/2021....	166	48,449	292.....	1,707	.....	.....	.....235	.....	.....3,766	.....	.....	.....(140)	(1,948)	.....	.....	03.....
AUG 21 NYSE Zebra Edge Call.....	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	.....	.....	.....39,292	.....	.....614,893	.....	.....	.....(23,267)	(315,501)	.....	.....	03.....
AUG 21 NYSE Zebra Edge Call.....	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	.....	.....	.....10,251	.....	.....162,989	.....	.....	.....(6,069)	(84,401)	.....	.....	03.....
AUG 21 NYSE Zebra Edge Call.....	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	.....	.....	.....10,687	.....	.....167,897	.....	.....	.....(6,327)	(86,179)	.....	.....	03.....
AUG 21 NYSE Zebra Edge Call.....	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	.....	.....	.....50,278	.....	.....785,668	.....	.....	.....(29,770)	(402,753)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
AUG 21 NYSE Zebra Edge Call.....	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	.....	.....	.....84,357	.....	.....1,341,790	.....	.....	.....(49,950)	(694,856)	.....	.....	03.....
AUG 21 NYSE Zebra Edge Call.....	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	.....	.....	.....77,937	.....	.....1,239,648	.....	.....	.....(46,148)	(641,958)	.....	.....	03.....
AUG 21 NYSE Zebra Edge Call.....	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	.....	.....	.....220,955	.....	.....3,514,202	.....	.....	.....(130,826)	(1,819,846)	.....	.....	03.....
AUG 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	08/31/2018....	08/30/2021....	600	...169,646	282.73.....	8,918	.....	.....	.....1,242	.....	.....19,160	.....	.....	.....(733)	(9,758)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Call....	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	.....	.....	.....1,509	.....	.....29,365	.....	.....	.....(870)	(7,721)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Call....	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	.....	.....	.....9,465	.....	.....181,989	.....	.....	.....(5,459)	(19,407)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Call....	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	.....	.....	.....102,028	.....	.....2,009,242	.....	.....	.....(58,860)	(303,861)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Call....	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	.....	.....	.....14,282	.....	.....283,253	.....	.....	.....(8,239)	(51,136)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Call....	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	.....	.....	.....455	.....	.....9,077	.....	.....	.....(264)	(1,916)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....17,007	.....	.....161,290	.....	.....	.....(9,815)	23,545	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....73,005	.....	.....912,680	.....	.....	.....(42,120)	(114,976)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....798	.....	.....7,852	.....	.....	.....(461)	892	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....89,482	.....	.....1,005,125	.....	.....	.....(51,621)	(8,654)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....103,186	.....	.....1,171,515	.....	.....	.....(59,529)	(22,071)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....20,332	.....	.....254,711	.....	.....	.....(11,732)	(32,811)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....32,286	.....	.....403,421	.....	.....	.....(18,626)	(50,631)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....56,088	.....	.....701,295	.....	.....	.....(32,358)	(88,723)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....22,376	.....	.....204,171	.....	.....	.....(11,847)	17,961	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....84,030	.....	.....944,033	.....	.....	.....(44,487)	(130,438)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....763	.....	.....7,291	.....	.....	.....(403)	312	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....186,846	.....	.....1,935,191	.....	.....	.....(98,921)	(69,935)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....143,396	.....	.....1,493,541	.....	.....	.....(75,918)	(62,957)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
SEP 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....264,807	.....	.....2,775,224	.....	.....	.....(140,191)	(135,606)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....35,362	.....	.....396,440	.....	.....	.....(18,723)	(53,290)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....62,839	.....	.....704,263	.....	.....	.....(33,269)	(94,602)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....68,869	.....	.....772,831	.....	.....	.....(36,458)	(105,338)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Call....	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	.....	.....	.....1,095	.....	.....17,002	.....	.....	.....(555)	(3,882)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Call....	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	.....	.....	.....29,201	.....	.....445,290	.....	.....	.....(14,850)	(36,970)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Call....	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	.....	.....	.....95,371	.....	.....1,492,877	.....	.....	.....(48,493)	(205,324)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Call....	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	.....	.....	.....45,076	.....	.....707,679	.....	.....	.....(22,923)	(104,273)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Call....	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	.....	.....	.....(637,206)	.....	.....5,061,970	.....	.....	.....177,792	(938,143)	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2021.....	606	173,787	286.63.....	7,965	.....	.....	.....1,342	.....	.....17,003	.....	.....	.....(654)	(8,581)	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	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	.....	.....	.....2,746	.....	.....34,945	.....	.....	.....(1,343)	(17,659)	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2021.....	695	209,785	301.87.....	4,746	.....	.....	.....802	.....	.....9,345	.....	.....	.....(390)	(4,507)	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	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	.....	.....	.....18,528	.....	.....236,193	.....	.....	.....(9,063)	(119,471)	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	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	.....	.....	.....8,285	.....	.....105,967	.....	.....	.....(4,052)	(53,715)	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	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	.....	.....	.....45,031	.....	.....575,335	.....	.....	.....(22,028)	(291,416)	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	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	.....	.....	.....2,172	.....	.....26,916	.....	.....	.....(1,060)	(13,405)	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	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	.....	.....	.....2,527	.....	.....30,548	.....	.....	.....(1,238)	(14,977)	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2021.....	803	242,552	301.96.....	5,463	.....	.....	.....917	.....	.....10,739	.....	.....	.....(449)	(5,174)	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2021.....	890	255,745	287.28.....	11,402	.....	.....	.....1,919	.....	.....24,390	.....	.....	.....(937)	(12,325)	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2021.....	323	95,642	296.39.....	2,829	.....	.....	.....479	.....	.....5,963	.....	.....	.....(232)	(2,987)	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	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	.....	.....	.....1,561	.....	.....19,496	.....	.....	.....(762)	(9,750)	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	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	.....	.....	.....41,286	.....	.....527,503	.....	.....	.....(20,195)	(267,203)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 21 NYSE Zebra Edge Call.....	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	.....	.....	.....15,082	....	.....189,285	.....	.....	.....(7,378)	(94,849)	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	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	.....	.....	.....4,682	....	.....59,451	.....	.....	.....(2,290)	(29,999)	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	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	.....	.....	.....10,712	....	.....130,371	.....	.....	.....(5,239)	(64,218)	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	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	.....	.....	.....44,209	....	.....564,294	.....	.....	.....(21,625)	(285,661)	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	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	.....	.....	.....20,952	....	.....265,066	.....	.....	.....(10,250)	(133,436)	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	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	.....	.....	.....30,664	....	.....388,361	.....	.....	.....(15,001)	(195,631)	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	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	.....	.....	.....66,995	....	.....849,497	.....	.....	.....(32,771)	(428,246)	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	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	.....	.....	.....101,302	....	.....1,286,868	.....	.....	.....(49,550)	(649,454)	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	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	.....	.....	.....164,178	....	.....2,090,782	.....	.....	.....(80,307)	(1,056,731)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....11,817	....	.....121,388	.....	.....	.....(5,780)	(12,858)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....30,622	....	.....318,769	.....	.....	.....(14,977)	(39,155)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....42,506	....	.....440,451	.....	.....	.....(20,790)	(51,561)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....20,413	....	.....165,977	.....	.....	.....(9,984)	20,332	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....67,853	....	.....704,665	.....	.....	.....(33,189)	(84,288)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....6,538	....	.....58,954	.....	.....	.....(3,197)	1,639	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....102,397	....	.....961,597	.....	.....	.....(50,085)	(10,090)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....31,878	....	.....327,290	.....	.....	.....(15,590)	(34,568)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....124,981	....	.....1,177,312	.....	.....	.....(61,130)	(15,753)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....185,830	....	.....1,763,061	.....	.....	.....(90,897)	(35,705)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....107,661	....	.....1,014,923	.....	.....	.....(52,660)	(14,360)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....43,238	....	.....450,597	.....	.....	.....(21,147)	(56,248)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Call...	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	.....	.....	.....1,691	....	.....30,782	.....	.....	.....(777)	(10,305)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange 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)
OCT 21 JPMorgan MOZAIC Call...	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	.....	.....	.....29,343	.....	.....557,918	.....	.....	.....(13,476)	(113,836)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Call...	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	.....	.....	.....31,770	.....	.....608,101	.....	.....	.....(14,587)	(138,915)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Call...	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	.....	.....	.....1,604	.....	.....29,110	.....	.....	.....(738)	(9,843)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Call...	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	.....	.....	.....411	.....	.....7,762	.....	.....	.....(186)	(2,119)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call..	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	.....	.....	.....77,210	.....	.....954,742	.....	.....	.....(35,095)	(282,993)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call..	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	.....	.....	.....31,947	.....	.....382,388	.....	.....	.....(14,522)	(85,167)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call..	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	.....	.....	.....80,437	.....	.....994,502	.....	.....	.....(36,562)	(291,959)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call..	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	.....	.....	.....137,744	.....	.....1,673,468	.....	.....	.....(62,612)	(407,793)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call..	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	.....	.....	.....159,932	.....	.....1,935,818	.....	.....	.....(72,696)	(460,082)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call..	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	.....	.....	.....753	.....	.....7,649	.....	.....	.....(341)	(589)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call..	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	.....	.....	.....42,792	.....	.....529,222	.....	.....	.....(19,452)	(154,193)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call..	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	.....	.....	.....74,545	.....	.....922,205	.....	.....	.....(33,886)	(273,455)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call..	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	.....	.....	.....78,702	.....	.....1,121,223	.....	.....	.....(33,410)	(453,025)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call..	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	.....	.....	.....76,204	.....	.....1,107,633	.....	.....	.....(32,350)	(417,546)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call..	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	.....	.....	.....95,302	.....	.....1,360,020	.....	.....	.....(40,460)	(548,001)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call..	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	.....	.....	.....131,132	.....	.....1,906,776	.....	.....	.....(55,670)	(714,393)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call..	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	.....	.....	.....150,688	.....	.....2,191,040	.....	.....	.....(63,972)	(823,413)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call..	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	.....	.....	.....148	.....	.....2,071	.....	.....	.....(63)	(603)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call..	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	.....	.....	.....31,821	.....	.....454,812	.....	.....	.....(13,510)	(182,593)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call..	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	.....	.....	.....62,113	.....	.....882,489	.....	.....	.....(26,370)	(358,321)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Call...	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	.....	.....	.....5,293	.....	.....89,897	.....	.....	.....(2,246)	(34,745)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Call...	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	.....	.....	.....30,142	.....	.....579,146	.....	.....	.....(12,798)	(171,340)	.....	.....	03.....

QE06.10

SCHEDULE DB - PART A - SECTION 1

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

QE06.11

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	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)
OCT 21 JPMorgan MOZAIC Call....	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	.....	.....	.....7,151	.....	.....123,913	.....	.....	.....(3,037)	(47,060)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Call....	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	.....	.....	.....(876,986)	.....	.....6,149,227	.....	.....	.....217,358	(2,203,132)	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/08/2021....	586	167,462	285.66.....	3,296	.....	.....	.....585	.....	.....17,007	.....	.....	.....(277)	(13,264)	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	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	.....	.....	.....1,471	.....	.....41,013	.....	.....	.....(693)	(31,729)	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	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	.....	.....	.....1,552	.....	.....45,652	.....	.....	.....(733)	(35,720)	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	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	.....	.....	.....6,755	.....	.....180,780	.....	.....	.....(3,185)	(138,518)	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/08/2021....	418	123,127	294.59.....	1,437	.....	.....	.....258	.....	.....8,451	.....	.....	.....(121)	(6,793)	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	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	.....	.....	.....593	.....	.....19,911	.....	.....	.....(280)	(16,104)	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	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	.....	.....	.....7,860	.....	.....225,462	.....	.....	.....(3,704)	(175,515)	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/08/2021....	673	199,199	296.11.....	2,117	.....	.....	.....375	.....	.....12,623	.....	.....	.....(178)	(10,196)	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/08/2021....	739	210,370	284.53.....	4,408	.....	.....	.....782	.....	.....22,282	.....	.....	.....(371)	(17,301)	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	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	.....	.....	.....13,283	.....	.....422,548	.....	.....	.....(6,260)	(336,424)	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/08/2021....	660	196,972	298.52.....	1,799	.....	.....	.....320	.....	.....10,888	.....	.....	.....(151)	(8,869)	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	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	.....	.....	.....10,840	.....	.....308,884	.....	.....	.....(5,109)	(240,093)	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	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	.....	.....	.....13,554	.....	.....430,011	.....	.....	.....(6,386)	(342,169)	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	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	.....	.....	.....1,543	.....	.....48,820	.....	.....	.....(727)	(38,819)	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	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	.....	.....	.....26,871	.....	.....835,978	.....	.....	.....(12,661)	(662,245)	.....	.....	03.....
NOV 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	11/02/2018....	11/01/2021....	810	219,340	270.8.....	9,328	.....	.....	.....1,830	.....	.....35,517	.....	.....	.....(767)	(25,521)	.....	.....	03.....
NOV 21 NYSE Zebra Edge Call.....	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	.....	.....	.....6,492	.....	.....123,264	.....	.....	.....(2,715)	(87,955)	.....	.....	03.....
NOV 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	11/02/2018....	11/01/2021....	127	36,155	285.....	753	.....	.....	.....146	.....	.....3,764	.....	.....	.....(62)	(2,915)	.....	.....	03.....
NOV 21 NYSE Zebra Edge Call.....	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	.....	.....	.....11,460	.....	.....221,905	.....	.....	.....(4,799)	(159,356)	.....	.....	03.....
NOV 21 NYSE Zebra Edge Call.....	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	.....	.....	.....33,975	.....	.....649,223	.....	.....	.....(14,220)	(464,187)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	11/01/2021....	645	181,562	281.43.....	4,578			900		21,439			(376)	(16,349)			03.....
NOV 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	11/01/2021....	14,806	3,999,986	270.16.....	175,170			34,396		658,717			(14,397)	(471,321)			03.....
NOV 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	11/01/2021....	12,436	3,458,712	278.11.....	103,430			20,305		454,496			(8,501)	(340,981)			03.....
NOV 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	11/01/2021....	1,966	531,669	270.48.....	22,945			4,509		86,823			(1,886)	(62,255)			03.....
NOV 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	11/01/2021....	25,804	7,139,157	276.67.....	229,407			45,047		980,132			(18,855)	(729,675)			03.....
NOV 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	11/01/2021....	23,236	6,275,355	270.07.....	275,944			54,184		1,035,859			(22,680)	(740,726)			03.....
NOV 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	11/01/2021....	37,851	10,448,346	276.04.....	346,336			68,001		1,461,549			(28,466)	(1,084,272)			03.....
NOV 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	11/01/2021....	2,321	639,693	275.58.....	21,687			4,255		90,699			(1,783)	(67,111)			03.....
NOV 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	11/01/2021....	89,061	24,520,252	275.32.....	841,914			165,308		3,503,020			(69,198)	(2,588,154)			03.....
NOV 21 JPMorgan MOZAIC Call....	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			2,118		35,382			(842)	(14,482)			03.....
NOV 21 JPMorgan MOZAIC Call....	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			2,979		49,896			(1,188)	(20,413)			03.....
NOV 21 JPMorgan MOZAIC Call....	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			1,731		28,999			(689)	(11,862)			03.....
NOV 21 JPMorgan MOZAIC Call....	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			621		11,963			(248)	(4,020)			03.....
NOV 21 JPMorgan MOZAIC Call....	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			19,455		373,659			(7,748)	(124,996)			03.....
NOV 21 JPMorgan MOZAIC Call....	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			4,080		68,311			(1,625)	(27,942)			03.....
NOV 21 JPMorgan MOZAIC Call....	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			2,307		43,309			(920)	(15,504)			03.....
NOV 21 JPMorgan MOZAIC Call....	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			256		4,288			(103)	(1,759)			03.....
NOV 21 JPMorgan MOZAIC Call....	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			34,299		643,254			(13,659)	(229,999)			03.....
NOV 21 JPMorgan MOZAIC Call....	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			59,980		1,103,410			(23,886)	(409,659)			03.....
NOV 21 JPMorgan MOZAIC Call....	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			3,935		72,039			(1,568)	(26,929)			03.....
NOV 21 JPMorgan MOZAIC Call....	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			1,200		20,123			(478)	(8,225)			03.....
NOV 21 JPMorgan MOZAIC Call....	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			(965,647)		5,771,719			230,757	(2,218,660)			03.....

QE06.12

SCHEDULE DB - PART A - SECTION 1

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

QE06.13

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	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)
NOV 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....89,808	.....	.....1,045,276	.....	.....	.....(35,763)	(366,356)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....155,134	.....	.....1,804,908	.....	.....	.....(61,778)	(632,394)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....62,156	.....	.....729,049	.....	.....	.....(24,755)	(224,688)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....667	.....	.....7,800	.....	.....	.....(266)	(2,338)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....196,869	.....	.....2,290,529	.....	.....	.....(78,400)	(802,543)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....187,666	.....	.....2,205,317	.....	.....	.....(74,736)	(698,826)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....198,315	.....	.....2,330,181	.....	.....	.....(78,977)	(743,170)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....1,137	.....	.....13,238	.....	.....	.....(455)	(4,668)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....2,419	.....	.....28,092	.....	.....	.....(964)	(9,906)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....52,593	.....	.....611,859	.....	.....	.....(20,943)	(214,742)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	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	.....	.....	.....315	.....	.....6,339	.....	.....	.....(122)	(2,255)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	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	.....	.....	.....11,589	.....	.....231,680	.....	.....	.....(4,476)	(82,532)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	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	.....	.....	.....11,336	.....	.....194,910	.....	.....	.....(4,379)	(83,339)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	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	.....	.....	.....3,669	.....	.....71,277	.....	.....	.....(1,418)	(27,064)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	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	.....	.....	.....7,484	.....	.....144,688	.....	.....	.....(2,891)	(55,342)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	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	.....	.....	.....70,566	.....	.....1,342,712	.....	.....	.....(27,256)	(525,660)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	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	.....	.....	.....21,129	.....	.....401,153	.....	.....	.....(8,159)	(157,762)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	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	.....	.....	.....2,247	.....	.....38,359	.....	.....	.....(868)	(16,462)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	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	.....	.....	.....2,411	.....	.....41,546	.....	.....	.....(932)	(17,753)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	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	.....	.....	.....2,678	.....	.....45,835	.....	.....	.....(1,034)	(19,640)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	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	.....	.....	.....4,893	.....	.....84,201	.....	.....	.....(1,890)	(35,998)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....62,384	.....	.....616,338	.....	.....	.....(23,106)	(181,758)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
NOV 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....118,550	.....	.....1,171,107	.....	.....	.....(43,908)	(344,318)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....79,583	.....	.....772,313	.....	.....	.....(29,474)	(185,062)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....158,516	.....	.....1,566,543	.....	.....	.....(58,708)	(463,021)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....221,231	.....	.....2,161,668	.....	.....	.....(81,937)	(542,361)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....262,721	.....	.....2,572,390	.....	.....	.....(97,304)	(654,940)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....426,810	.....	.....4,189,029	.....	.....	.....(158,076)	(1,088,767)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....4,126	.....	.....40,805	.....	.....	.....(1,529)	(11,970)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....757	.....	.....6,807	.....	.....	.....(279)	(1,089)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....49,817	.....	.....492,429	.....	.....	.....(18,452)	(143,982)	.....	.....	03.....
NOV 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	...670	...181,793	271.37.....	8,518	.....	.....	.....1,904	.....	.....28,992	.....	.....	.....(701)	(19,923)	.....	.....	03.....
NOV 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	...570	...155,063	272.27.....	6,979	.....	.....	.....1,554	.....	.....24,135	.....	.....	.....(575)	(16,688)	.....	.....	03.....
NOV 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	...1,310	...376,199	287.1.....	8,156	.....	.....	.....1,823	.....	.....36,177	.....	.....	.....(671)	(27,099)	.....	.....	03.....
NOV 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	...11,691	...3,173,862	271.49.....	147,916	.....	.....	.....33,021	.....	.....504,539	.....	.....	.....(12,180)	(347,006)	.....	.....	03.....
NOV 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	...974	...277,595	284.95.....	6,745	.....	.....	.....1,507	.....	.....28,968	.....	.....	.....(555)	(21,501)	.....	.....	03.....
NOV 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	...1,909	...539,579	282.61.....	14,796	.....	.....	.....3,301	.....	.....61,210	.....	.....	.....(1,219)	(44,943)	.....	.....	03.....
NOV 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	...728	...205,532	282.46.....	5,679	.....	.....	.....1,264	.....	.....23,437	.....	.....	.....(468)	(17,196)	.....	.....	03.....
NOV 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	...19,466	...5,292,729	271.9.....	242,198	.....	.....	.....54,069	.....	.....832,125	.....	.....	.....(19,943)	(573,924)	.....	.....	03.....
NOV 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	...29,858	...8,111,735	271.68.....	374,859	.....	.....	.....83,686	.....	.....1,282,927	.....	.....	.....(30,866)	(883,512)	.....	.....	03.....
NOV 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	...11,062	...3,101,457	280.38.....	95,145	.....	.....	.....21,240	.....	.....379,200	.....	.....	.....(7,835)	(275,312)	.....	.....	03.....
NOV 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	...2,272	...634,669	279.34.....	20,495	.....	.....	.....4,577	.....	.....80,243	.....	.....	.....(1,688)	(57,936)	.....	.....	03.....
NOV 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	...1,578	...441,761	280.01.....	13,803	.....	.....	.....3,080	.....	.....54,665	.....	.....	.....(1,137)	(39,611)	.....	.....	03.....
NOV 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	...50,372	...14,004,460	278.02.....	482,239	.....	.....	.....107,652	.....	.....1,845,385	.....	.....	.....(39,709)	(1,322,614)	.....	.....	03.....

QE06.14

SCHEDULE DB - PART A - SECTION 1

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

QE06.15

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	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)
NOV 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	...32,363	8,792,978	271.7.....	405,979	.....	.....	.....90,627	.....	.....1,389,921	.....	.....	.....(33,430)	(957,327)	.....	.....	03.....
NOV 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	...70,405	...19,543,779	277.59.....	687,057	.....	.....	.....153,376	.....	.....2,609,519	.....	.....	.....(56,574)	(1,865,668)	.....	.....	03.....
NOV 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	..103,467	...28,637,679	276.78.....	1,046,466	.....	.....	.....233,608	.....	.....3,918,621	.....	.....	.....(86,169)	(2,788,341)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	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	.....	.....	.....3,109	.....	.....44,229	.....	.....	.....(1,146)	(17,421)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	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	.....	.....	.....12,978	.....	.....184,586	.....	.....	.....(4,787)	(72,729)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	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	.....	.....	.....16,632	.....	.....235,788	.....	.....	.....(6,134)	(93,098)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	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	.....	.....	.....6,281	.....	.....102,228	.....	.....	.....(2,316)	(33,646)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	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	.....	.....	.....29,432	.....	.....478,239	.....	.....	.....(10,856)	(158,198)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	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	.....	.....	.....60,943	.....	.....865,902	.....	.....	.....(22,480)	(341,475)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	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	.....	.....	.....4,949	.....	.....78,579	.....	.....	.....(1,826)	(27,508)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	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	.....	.....	.....20,502	.....	.....322,612	.....	.....	.....(7,564)	(114,638)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	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	.....	.....	.....57,473	.....	.....907,559	.....	.....	.....(21,200)	(320,855)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	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	.....	.....	.....38,346	.....	.....595,698	.....	.....	.....(14,145)	(216,083)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	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	.....	.....	.....35,031	.....	.....541,373	.....	.....	.....(12,920)	(198,032)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	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	.....	.....	.....4,626	.....	.....65,757	.....	.....	.....(1,707)	(25,918)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/03/2018....	11/30/2021....	..161,646	...41,585,050	257.26.....	1,464,513	.....	.....	.....(1,117,720)	.....	.....4,956,686	.....	.....252,415	(1,855,261)	.....	.....	03.....	
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....926	.....	.....12,083	.....	.....	.....(336)	(4,256)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....7,242	.....	.....102,962	.....	.....	.....(2,641)	(31,163)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....199	.....	.....2,797	.....	.....	.....(74)	(903)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....13,195	.....	.....187,154	.....	.....	.....(4,809)	(56,880)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....20,492	.....	.....287,469	.....	.....	.....(7,468)	(90,464)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....38,507	.....	.....535,660	.....	.....	.....(14,029)	(171,957)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....1,866	.....	.....24,302	.....	.....	.....(662)	(8,387)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....6,799	.....	.....88,367	.....	.....	.....(2,409)	(30,507)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....12,793	.....	.....166,380	.....	.....	.....(4,532)	(57,407)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....4,009	.....	.....56,865	.....	.....	.....(1,422)	(14,667)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....12,525	.....	.....162,821	.....	.....	.....(4,562)	(57,774)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....122,827	.....	.....1,596,785	.....	.....	.....(43,521)	(551,154)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....7,583	.....	.....107,549	.....	.....	.....(2,687)	(27,572)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....34,684	.....	.....451,051	.....	.....	.....(12,290)	(155,543)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....4,722	.....	.....66,380	.....	.....	.....(1,675)	(18,808)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....18,678	.....	.....261,138	.....	.....	.....(6,620)	(75,859)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....9,989	.....	.....140,384	.....	.....	.....(3,540)	(39,662)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....28,384	.....	.....394,815	.....	.....	.....(10,059)	(117,762)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....50,866	.....	.....704,487	.....	.....	.....(18,023)	(212,989)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....2,363	.....	.....30,665	.....	.....	.....(836)	(10,589)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....17,147	.....	.....224,806	.....	.....	.....(6,246)	(79,068)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....1,575	.....	.....22,726	.....	.....	.....(574)	(6,351)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....81,156	.....	.....1,057,716	.....	.....	.....(29,571)	(374,506)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....6,085	.....	.....87,586	.....	.....	.....(2,216)	(24,717)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....20,502	.....	.....266,403	.....	.....	.....(7,472)	(94,580)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....4,841	.....	.....68,565	.....	.....	.....(1,765)	(20,977)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....97,296	.....	.....859,949	.....	.....	.....(34,474)	(211,195)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....45,782	.....	.....387,658	.....	.....	.....(16,222)	(69,310)	.....	.....	03.....

QE06.16

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
DEC 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....94,313	....	.....834,640	.....	.....	.....(33,420)	(206,674)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....167,275	....	.....1,429,657	.....	.....	.....(59,270)	(271,304)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....196,600	....	.....1,689,299	.....	.....	.....(69,663)	(331,979)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....43,370	....	.....383,198	.....	.....	.....(15,368)	(93,711)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....88,384	....	.....781,531	.....	.....	.....(31,316)	(191,900)	.....	.....	03.....
DEC 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/26/2018...	12/23/2021....	...3,154	...849,014	269.19.....	30,022	.....	.....	.....7,332	....	.....143,360	.....	.....	.....(2,472)	(110,740)	.....	.....	03.....
DEC 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/26/2018...	12/23/2021....	...355	...101,872	286.69.....	1,374	.....	.....	.....333	....	.....9,960	.....	.....	.....(113)	(8,340)	.....	.....	03.....
DEC 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/26/2018...	12/23/2021....	...300	...84,280	281.12.....	1,577	.....	.....	.....388	....	.....10,057	.....	.....	.....(130)	(8,248)	.....	.....	03.....
DEC 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/26/2018...	12/23/2021....	...765	...208,804	273.1.....	6,054	.....	.....	.....1,478	....	.....31,766	.....	.....	.....(499)	(25,087)	.....	.....	03.....
DEC 21 NYSE Zebra Edge Call.....	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	.....	.....	.....61,644	....	.....1,208,171	.....	.....	.....(20,779)	(933,882)	.....	.....	03.....
DEC 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/26/2018...	12/23/2021....	...92	...25,919	281.09.....	486	.....	.....	.....122	....	.....3,096	.....	.....	.....(40)	(2,539)	.....	.....	03.....
DEC 21 NYSE Zebra Edge Call.....	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	.....	.....	.....2,466	....	.....65,311	.....	.....	.....(831)	(53,695)	.....	.....	03.....
DEC 21 NYSE Zebra Edge Call.....	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	.....	.....	.....52,794	....	.....1,021,224	.....	.....	.....(17,796)	(786,771)	.....	.....	03.....
DEC 21 NYSE Zebra Edge Call.....	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	.....	.....	.....32,187	....	.....771,160	.....	.....	.....(10,851)	(622,726)	.....	.....	03.....
DEC 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/26/2018...	12/23/2021....	...243	...68,247	281.13.....	1,277	.....	.....	.....310	....	.....8,141	.....	.....	.....(105)	(6,677)	.....	.....	03.....
DEC 21 NYSE Zebra Edge Call.....	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	.....	.....	.....50,989	....	.....1,184,999	.....	.....	.....(17,186)	(951,335)	.....	.....	03.....
DEC 21 NYSE Zebra Edge Call.....	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	.....	.....	.....48,045	....	.....914,250	.....	.....	.....(16,195)	(701,392)	.....	.....	03.....
DEC 21 NYSE Zebra Edge Call.....	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	.....	.....	.....5,280	....	.....129,968	.....	.....	.....(1,778)	(105,494)	.....	.....	03.....
DEC 21 NYSE Zebra Edge Call.....	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	.....	.....	.....102,831	....	.....2,285,613	.....	.....	.....(34,663)	(1,818,346)	.....	.....	03.....
DEC 21 NYSE Zebra Edge Call.....	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	.....	.....	.....139,865	....	.....3,094,402	.....	.....	.....(47,147)	(2,459,391)	.....	.....	03.....
DEC 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/26/2018...	12/23/2021....	...132	...35,948	273.1.....	1,042	.....	.....	.....257	....	.....5,469	.....	.....	.....(86)	(4,319)	.....	.....	03.....
DEC 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/26/2018...	12/23/2021....	...860	...233,179	271.29.....	7,420			1,812		37,265			(611)	(29,139)			03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....1,810	....	.....19,757	.....	.....	.....(602)	(5,844)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....1,177	....	.....12,658	.....	.....	.....(390)	(3,821)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....31,339	....	.....340,514	.....	.....	.....(10,409)	(101,273)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....94,715	....	.....1,026,201	.....	.....	.....(31,457)	(306,990)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....11,633	....	.....133,798	.....	.....	.....(3,862)	(27,790)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....17,313	....	.....198,949	.....	.....	.....(5,751)	(40,535)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....185,916	....	.....2,019,543	.....	.....	.....(61,743)	(601,414)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....32,983	....	.....378,531	.....	.....	.....(10,955)	(88,365)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....91,564	....	.....1,047,221	.....	.....	.....(30,409)	(252,836)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....91,602	....	.....1,050,676	.....	.....	.....(30,422)	(243,994)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....63,147	....	.....719,292	.....	.....	.....(20,970)	(179,838)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....1,187	....	.....12,968	.....	.....	.....(396)	(3,846)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....296	....	.....2,184	.....	.....	.....(99)	(394)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....66,066	....	.....485,816	.....	.....	.....(21,942)	(89,363)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....736	....	.....4,871	.....	.....	.....(246)	(256)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....129,915	....	.....955,303	.....	.....	.....(43,146)	(175,723)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....532	....	.....3,541	.....	.....	.....(176)	(236)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....155,932	....	.....1,145,954	.....	.....	.....(51,784)	(209,674)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....78,478	....	.....545,461	.....	.....	.....(26,062)	(58,056)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....539	....	.....3,582	.....	.....	.....(179)	(216)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....205,829	....	.....1,514,073	.....	.....	.....(68,358)	(279,047)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call....	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			288,083		2,026,898			(95,672)	(243,955)			03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
DEC 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....237,117	.....	.....1,672,192	.....	.....	.....(78,747)	(205,703)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....383,571	.....	.....2,726,363	.....	.....	.....(127,385)	(360,816)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....26,359	.....	.....175,866	.....	.....	.....(8,411)	(23,791)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....117,450	.....	.....781,219	.....	.....	.....(37,482)	(102,185)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....96,498	.....	.....643,053	.....	.....	.....(30,797)	(85,771)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....54,297	.....	.....333,383	.....	.....	.....(17,329)	(13,562)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....114,341	.....	.....761,124	.....	.....	.....(36,493)	(100,384)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....208,446	.....	.....1,294,130	.....	.....	.....(66,526)	(67,023)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....182,457	.....	.....1,142,917	.....	.....	.....(58,230)	(69,642)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....246,912	.....	.....1,557,187	.....	.....	.....(78,801)	(105,746)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....5,394	.....	.....52,829	.....	.....	.....(1,681)	(14,059)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....1,013	.....	.....9,930	.....	.....	.....(317)	(2,646)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....48,049	.....	.....470,472	.....	.....	.....(14,963)	(124,763)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....77,021	.....	.....755,275	.....	.....	.....(23,987)	(199,217)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....24,944	.....	.....250,261	.....	.....	.....(7,770)	(39,467)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....117,391	.....	.....1,151,388	.....	.....	.....(36,559)	(303,587)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....14,035	.....	.....140,684	.....	.....	.....(4,370)	(22,143)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....64,031	.....	.....647,038	.....	.....	.....(19,940)	(121,285)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....22,825	.....	.....230,608	.....	.....	.....(7,107)	(43,548)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....38,433	.....	.....388,526	.....	.....	.....(11,970)	(78,620)	.....	.....	03.....
JAN 22 NYSE Zebra Edge Call.....	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	.....	.....	.....10,284	.....	.....143,106	.....	.....	.....(3,127)	(102,572)	.....	.....	03.....
JAN 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50...	01/22/2019....	01/21/2022....	...77	...21,727	281.08.....	520			144		2,597			(42)	(2,018)			03.....

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SCHEDULE DB - PART A - SECTION 1

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

QE06.20

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JAN 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	164	43,765	267.17.....	2,075	.....	.....	.....557	.....	.....7,776	.....	.....	.....(171)	(5,566)	.....	.....	03.....
JAN 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	211	58,918	278.64.....	1,603	.....	.....	.....436	.....	.....7,617	.....	.....	.....(131)	(5,848)	.....	.....	03.....
JAN 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	498	133,019	267.16.....	6,310	.....	.....	.....1,707	.....	.....23,640	.....	.....	.....(518)	(16,920)	.....	.....	03.....
JAN 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	21,080	5,630,121	267.08.....	268,023	.....	.....	.....72,452	.....	.....1,002,565	.....	.....	.....(22,029)	(717,177)	.....	.....	03.....
JAN 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	90,563	24,681,123	272.53.....	911,558	.....	.....	.....246,414	.....	.....3,814,061	.....	.....	.....(74,922)	(2,828,714)	.....	.....	03.....
JAN 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	587	163,155	277.82.....	4,630	.....	.....	.....1,250	.....	.....21,633	.....	.....	.....(381)	(16,539)	.....	.....	03.....
JAN 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	43,659	11,935,489	273.38.....	423,026	.....	.....	.....114,348	.....	.....1,801,644	.....	.....	.....(34,770)	(1,343,152)	.....	.....	03.....
JAN 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	29,923	8,004,224	267.49.....	374,066	.....	.....	.....101,120	.....	.....1,410,882	.....	.....	.....(30,745)	(1,012,178)	.....	.....	03.....
JAN 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	24,226	6,469,838	267.06.....	308,275	.....	.....	.....83,332	.....	.....1,152,666	.....	.....	.....(25,338)	(824,433)	.....	.....	03.....
JAN 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	34,294	9,399,415	274.08.....	321,921	.....	.....	.....87,023	.....	.....1,391,239	.....	.....	.....(26,459)	(1,041,538)	.....	.....	03.....
JAN 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	8,186	2,254,105	275.36.....	72,458	.....	.....	.....19,588	.....	.....321,630	.....	.....	.....(5,955)	(242,583)	.....	.....	03.....
JAN 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	378	104,028	275.55.....	3,312	.....	.....	.....899	.....	.....14,762	.....	.....	.....(272)	(11,146)	.....	.....	03.....
JAN 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	142	39,055	274.84.....	1,288	.....	.....	.....346	.....	.....5,657	.....	.....	.....(106)	(4,254)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....104,393	.....	.....664,860	.....	.....	.....(31,739)	(93,380)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....34,936	.....	.....221,596	.....	.....	.....(10,624)	(29,785)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....102,329	.....	.....650,958	.....	.....	.....(31,113)	(90,318)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....109,275	.....	.....694,345	.....	.....	.....(33,224)	(95,244)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....61,080	.....	.....360,906	.....	.....	.....(18,572)	(19,152)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....208,996	.....	.....1,251,252	.....	.....	.....(63,545)	(83,286)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....248,253	.....	.....1,491,603	.....	.....	.....(75,483)	(104,836)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....405,086	.....	.....2,453,729	.....	.....	.....(123,168)	(193,692)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....2,222	.....	.....21,404	.....	.....	.....(662)	(5,939)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
JAN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....131,279	....	.....1,310,622	.....	.....	.....(38,994)	(279,896)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....4,832	....	.....48,244	.....	.....	.....(1,436)	(10,260)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....17,614	....	.....175,795	.....	.....	.....(5,234)	(38,819)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....471	....	.....4,528	.....	.....	.....(140)	(1,250)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....96,053	....	.....952,550	.....	.....	.....(28,532)	(228,954)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....48,828	....	.....470,077	.....	.....	.....(14,504)	(129,931)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....47,355	....	.....454,076	.....	.....	.....(14,065)	(127,075)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....15,280	....	.....152,024	.....	.....	.....(4,538)	(27,310)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....32,977	....	.....316,421	.....	.....	.....(9,796)	(88,374)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....2,945	....	.....29,334	.....	.....	.....(876)	(5,389)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....57,853	....	.....577,171	.....	.....	.....(17,183)	(118,118)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....97,010	....	.....931,312	.....	.....	.....(28,814)	(260,233)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....14,519	....	.....79,683	.....	.....	.....(4,311)	(5,212)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....45,903	....	.....252,165	.....	.....	.....(13,636)	(16,724)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....55,921	....	.....306,991	.....	.....	.....(16,610)	(20,160)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....38,583	....	.....194,034	.....	.....	.....(11,462)	6,979	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....50,440	....	.....276,786	.....	.....	.....(14,981)	(18,026)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....130,689	....	.....665,932	.....	.....	.....(38,820)	14,703	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....68,900	....	.....352,865	.....	.....	.....(20,466)	5,816	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....198,791	....	.....1,030,506	.....	.....	.....(59,047)	3,537	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....26,442	....	.....139,246	.....	.....	.....(7,676)	(4,954)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	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			51,316		270,993			(14,900)	(10,490)			03.....

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....63,310	.....	.....334,431	.....	.....	.....(18,380)	(13,130)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....42,815	.....	.....203,036	.....	.....	.....(12,431)	15,842	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....2,265	.....	.....10,501	.....	.....	.....(659)	1,073	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....107,522	.....	.....568,431	.....	.....	.....(31,217)	(22,805)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....136,915	.....	.....656,088	.....	.....	.....(39,749)	44,148	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....227,658	.....	.....1,105,294	.....	.....	.....(66,094)	59,285	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....206,298	.....	.....1,014,472	.....	.....	.....(59,892)	40,951	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	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	.....	.....	.....70,684	.....	.....641,220	.....	.....	.....(20,069)	(166,309)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	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	.....	.....	.....16,952	.....	.....155,600	.....	.....	.....(4,812)	(23,685)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	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	.....	.....	.....23,584	.....	.....213,615	.....	.....	.....(6,697)	(55,750)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	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	.....	.....	.....2,946	.....	.....26,963	.....	.....	.....(838)	(3,889)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	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	.....	.....	.....49,592	.....	.....459,652	.....	.....	.....(14,080)	(82,451)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	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	.....	.....	.....23,960	.....	.....217,297	.....	.....	.....(6,804)	(56,618)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	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	.....	.....	.....1,898	.....	.....17,665	.....	.....	.....(540)	(3,317)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	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	.....	.....	.....4,811	.....	.....44,684	.....	.....	.....(1,364)	(8,959)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	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	.....	.....	.....5,529	.....	.....49,656	.....	.....	.....(1,569)	(13,353)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	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	.....	.....	.....25,000	.....	.....231,770	.....	.....	.....(7,099)	(51,734)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	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	.....	.....	.....8,246	.....	.....74,663	.....	.....	.....(2,340)	(19,456)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	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	.....	.....	.....44,003	.....	.....398,742	.....	.....	.....(12,492)	(103,838)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....23,427	.....	.....119,445	.....	.....	.....(6,589)	(4,172)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....58,626	.....	.....295,963	.....	.....	.....(16,487)	(6,954)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....72,164	.....	.....365,267	.....	.....	.....(20,296)	(9,661)	.....	.....	03.....

QE06.22

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....37,867	.....	.....170,980	.....	.....	.....(10,652)	16,291	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....102,012	.....	.....518,670	.....	.....	.....(28,691)	(16,415)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....176,088	.....	.....811,979	.....	.....	.....(49,525)	60,094	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....129,797	.....	.....603,289	.....	.....	.....(36,504)	39,597	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....273,456	.....	.....1,287,545	.....	.....	.....(76,909)	67,471	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/20/2019...	02/04/2022....	...2,849	...768,329	269.7.....	...38,046	.....	.....	...10,919	.....	...128,028	.....	.....	.....(3,171)	(87,648)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/20/2019...	02/04/2022....	...195	...52,455	268.96.....	...2,683	.....	.....	...774	.....	...8,909	.....	.....	.....(223)	(6,066)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/20/2019...	02/04/2022....	...96	...26,770	278.8.....	...866	.....	.....	...250	.....	...3,444	.....	.....	.....(72)	(2,503)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/20/2019...	02/04/2022....	...10,061	...2,708,982	269.26.....	...136,762	.....	.....	...39,257	.....	...456,561	.....	.....	.....(11,397)	(311,550)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/20/2019...	02/04/2022....	...15,542	...4,189,413	269.56.....	...208,733	.....	.....	...59,915	.....	...700,624	.....	.....	.....(17,394)	(479,155)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/20/2019...	02/04/2022....	...12,925	...3,587,973	277.61.....	...123,071	.....	.....	...35,330	.....	...478,828	.....	.....	.....(10,256)	(345,559)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/20/2019...	02/04/2022....	...807	...223,605	277.13.....	...7,851	.....	.....	...2,253	.....	...30,278	.....	.....	.....(654)	(21,788)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/20/2019...	02/04/2022....	...21,739	...5,999,565	275.98.....	...222,642	.....	.....	...63,907	.....	...840,700	.....	.....	.....(18,554)	(600,692)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/20/2019...	02/04/2022....	...13,782	...3,714,462	269.51.....	...185,476	.....	.....	...53,236	.....	...621,998	.....	.....	.....(15,457)	(425,226)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/20/2019...	02/04/2022....	...21,161	...5,826,783	275.36.....	...222,708	.....	.....	...63,927	.....	...831,408	.....	.....	.....(18,559)	(591,730)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/20/2019...	02/04/2022....	...64,454	...17,688,808	274.44.....	...706,066	.....	.....	...202,671	.....	...2,591,580	.....	.....	.....(58,838)	(1,833,561)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	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	.....	.....	...113,297	.....	...1,440,549	.....	.....	.....(31,472)	(1,028,211)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	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	.....	.....	...65,582	.....	...849,442	.....	.....	.....(18,216)	(610,121)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	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	.....	.....	...34,209	.....	...397,959	.....	.....	.....(9,501)	(274,980)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	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	.....	.....	...6,598	.....	...76,833	.....	.....	.....(1,833)	(53,104)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	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	.....	.....	...33,558	.....	...436,591	.....	.....	.....(9,320)	(314,056)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/20/2019...	02/18/2022....	...111	...31,253	280.77.....	...925			...270		...3,775			(77)	(2,766)			03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
FEB 22 NYSE Zebra Edge Call.....	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	.....	.....	.....14,056	.....	.....191,318	.....	.....	.....(3,903)	(139,647)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	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	.....	.....	.....11,384	.....	.....132,812	.....	.....	.....(3,163)	(91,867)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	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	.....	.....	.....37,143	.....	.....433,562	.....	.....	.....(10,319)	(299,958)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....40,695	.....	.....185,843	.....	.....	.....(11,066)	4,947	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....102,403	.....	.....467,862	.....	.....	.....(27,844)	12,162	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....92,240	.....	.....421,518	.....	.....	.....(25,079)	10,900	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....36,303	.....	.....146,140	.....	.....	.....(9,870)	23,737	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/26/2019....	02/25/2022....	438	165,347	377.34.....	5,127	.....	.....	.....1,551	.....	.....6,265	.....	.....	.....(421)	990	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....119,681	.....	.....546,195	.....	.....	.....(32,542)	14,998	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....132,696	.....	.....545,950	.....	.....	.....(36,082)	76,255	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....156,361	.....	.....649,496	.....	.....	.....(42,515)	84,096	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....306,554	.....	.....1,283,300	.....	.....	.....(83,354)	155,677	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	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	.....	.....	.....50,349	.....	.....510,881	.....	.....	.....(13,567)	(164,954)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	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	.....	.....	.....13,938	.....	.....148,870	.....	.....	.....(3,757)	(34,067)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	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	.....	.....	.....31,800	.....	.....321,161	.....	.....	.....(8,570)	(104,597)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	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	.....	.....	.....14,943	.....	.....159,259	.....	.....	.....(4,027)	(34,858)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	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	.....	.....	.....44,091	.....	.....471,615	.....	.....	.....(11,880)	(118,619)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	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	.....	.....	.....20,489	.....	.....219,050	.....	.....	.....(5,520)	(52,523)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	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	.....	.....	.....13,740	.....	.....139,558	.....	.....	.....(3,704)	(45,084)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	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	.....	.....	.....20,410	.....	.....218,263	.....	.....	.....(5,499)	(56,382)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2019....	02/28/2022....	685	185,685	271.16.....	3,643	.....	.....	.....1,115	.....	.....11,933	.....	.....	.....(301)	(2,924)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	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			3,622		38,568			(976)	(10,433)			03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
FEB 22 JPMorgan MOZAIC Call....	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	.....	.....	.....20,917	....	.....221,142	.....	.....	.....(5,635)	(62,982)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	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	.....	.....	.....4,535	....	.....46,117	.....	.....	.....(1,222)	(14,828)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	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	.....	.....	.....178	....	.....1,791	.....	.....	.....(47)	(569)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2019....	02/28/2022....	1,710	472,375	276.22.....	6,960	.....	.....	.....2,131	....	.....22,464	.....	.....	.....(574)	(4,333)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	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	.....	.....	.....54,234	....	.....551,911	.....	.....	.....(14,615)	(177,547)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....9,776	....	.....47,458	.....	.....	.....(2,657)	(1,006)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....23,662	....	.....114,891	.....	.....	.....(6,432)	(2,435)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....10,600	....	.....45,532	.....	.....	.....(2,881)	4,802	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....13,801	....	.....67,027	.....	.....	.....(3,753)	(1,421)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....27,585	....	.....121,016	.....	.....	.....(7,501)	10,280	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....48,106	....	.....212,752	.....	.....	.....(13,082)	16,370	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....34,164	....	.....152,907	.....	.....	.....(9,289)	9,895	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....31,125	....	.....153,963	.....	.....	.....(8,286)	(9,623)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....52,497	....	.....259,605	.....	.....	.....(13,980)	(16,107)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....141,833	....	.....703,495	.....	.....	.....(37,767)	(46,344)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....42,735	....	.....194,271	.....	.....	.....(11,380)	6,261	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....79,041	....	.....391,046	.....	.....	.....(21,047)	(24,439)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....153,805	....	.....704,784	.....	.....	.....(40,954)	16,975	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....189,430	....	.....875,412	.....	.....	.....(50,441)	13,310	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....264,915	....	.....1,234,801	.....	.....	.....(70,538)	7,494	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....1,700	....	.....8,237	.....	.....	.....(461)	(175)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....1,854	....	.....8,547	.....	.....	.....(537)	466	.....	.....	03.....

QE06.25

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....908	.....	.....3,705	.....	.....	.....(265)	691	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....840	.....	.....2,930	.....	.....	.....(240)	990	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....1,230	.....	.....5,837	.....	.....	.....(353)	73	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....1,862	.....	.....7,038	.....	.....	.....(518)	1,616	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/20/2019....	02/24/2022....	324	120,428	372.....	4,403	.....	.....	.....1,353	.....	.....5,959	.....	.....	.....(370)	328	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/20/2019....	02/28/2022....	656	247,634	377.56.....	7,484	.....	.....	.....2,319	.....	.....9,291	.....	.....	.....(626)	1,350	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....3,268	.....	.....13,508	.....	.....	.....(879)	1,482	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....1,779	.....	.....6,907	.....	.....	.....(477)	1,188	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....8,760	.....	.....37,480	.....	.....	.....(2,340)	2,521	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....10,703	.....	.....48,213	.....	.....	.....(2,849)	335	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....2,399	.....	.....10,383	.....	.....	.....(638)	533	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....163,381	.....	.....707,721	.....	.....	.....(43,121)	31,206	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....145,502	.....	.....615,877	.....	.....	.....(38,289)	41,071	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....306,090	.....	.....1,296,644	.....	.....	.....(79,849)	75,853	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....102,438	.....	.....427,382	.....	.....	.....(26,724)	32,041	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....174,398	.....	.....725,870	.....	.....	.....(45,495)	56,264	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....142,622	.....	.....594,904	.....	.....	.....(36,886)	40,743	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....199,202	.....	.....833,838	.....	.....	.....(51,370)	51,845	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....240,933	.....	.....1,001,077	.....	.....	.....(61,601)	63,150	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....206,902	.....	.....852,985	.....	.....	.....(52,902)	61,006	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50...	03/21/2019....	02/02/2022....	965	268,574	278.28.....	10,090	.....	.....	.....2,962	.....	.....35,112	.....	.....	.....(866)	(24,264)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50...	03/21/2019....	02/10/2022....	560	155,759	278.31.....	5,870			1,758		20,345			(500)	(14,037)			03.....

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SCHEDULE DB - PART A - SECTION 1

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

QE06.27

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/11/2022....	1,843	514,110	278.88.....	18,867	.....	.....	.....5,655	.....	.....65,970	.....	.....	.....(1,605)	(45,670)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/16/2022....	729	198,281	271.83.....	10,068	.....	.....	.....3,051	.....	.....31,229	.....	.....	.....(852)	(20,567)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/17/2022....	693	189,127	273.1.....	9,086	.....	.....	.....2,758	.....	.....28,771	.....	.....	.....(769)	(19,124)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/18/2022....	14,875	4,110,517	276.33.....	173,232	.....	.....	.....55,791	.....	.....570,140	.....	.....	.....(14,264)	(385,216)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/18/2022....	1,068	296,231	277.25.....	11,788	.....	.....	.....3,586	.....	.....39,969	.....	.....	.....(996)	(27,339)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/18/2022....	13,759	3,811,906	277.05.....	155,441	.....	.....	.....50,063	.....	.....517,496	.....	.....	.....(12,799)	(351,313)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/18/2022....	1,274	346,800	272.13.....	17,396	.....	.....	.....5,295	.....	.....54,178	.....	.....	.....(1,470)	(35,748)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/18/2022....	11,696	3,249,405	277.83.....	127,814	.....	.....	.....41,161	.....	.....430,829	.....	.....	.....(10,525)	(293,956)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/18/2022....	7,581	2,107,799	278.04.....	80,825	.....	.....	.....24,590	.....	.....277,629	.....	.....	.....(6,830)	(190,879)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/15/2022....	9,084	2,521,010	277.53.....	100,390	.....	.....	.....32,144	.....	.....337,318	.....	.....	.....(8,289)	(229,859)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/18/2022....	5,542	1,521,063	274.47.....	68,769	.....	.....	.....20,923	.....	.....222,661	.....	.....	.....(5,811)	(149,442)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/14/2022....	10,546	2,907,991	275.75.....	125,575	.....	.....	.....40,130	.....	.....410,279	.....	.....	.....(10,378)	(276,362)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/11/2022....	5,933	1,641,021	276.58.....	68,130	.....	.....	.....21,647	.....	.....225,927	.....	.....	.....(5,646)	(153,132)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/11/2022....	14,510	4,011,057	276.43.....	167,674	.....	.....	.....53,264	.....	.....554,685	.....	.....	.....(13,896)	(375,589)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/22/2022....	12,891	3,565,159	276.57.....	146,741	.....	.....	.....45,024	.....	.....490,952	.....	.....	.....(12,354)	(334,013)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/11/2022....	22,308	6,183,440	277.18.....	249,723	.....	.....	.....79,330	.....	.....836,145	.....	.....	.....(20,696)	(568,980)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/25/2022....	21,875	6,037,943	276.02.....	255,287	.....	.....	.....78,825	.....	.....845,116	.....	.....	.....(21,433)	(572,472)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/08/2022....	11,769	3,227,229	274.22.....	148,851	.....	.....	.....47,007	.....	.....475,792	.....	.....	.....(12,370)	(317,518)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/07/2022....	11,560	3,171,442	274.34.....	145,429	.....	.....	.....45,831	.....	.....465,980	.....	.....	.....(12,097)	(311,298)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/25/2022....	10,099	2,786,336	275.9.....	118,457	.....	.....	.....36,576	.....	.....391,373	.....	.....	.....(9,945)	(264,896)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/04/2022....	4,993	1,364,092	273.22.....	65,648	.....	.....	.....20,565	.....	.....206,822	.....	.....	.....(5,476)	(137,152)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/25/2022....	8,494	2,347,739	276.4.....	97,545	.....	.....	.....30,122	.....	.....324,941	.....	.....	.....(8,189)	(220,676)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR 22 NYSE Zebra Edge Call.....	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	.....	.....	.....81,491	.....	.....816,757	.....	.....	.....(21,698)	(540,797)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	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	.....	.....	.....20,747	.....	.....212,114	.....	.....	.....(5,591)	(141,175)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call.....	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	.....	.....	.....34,136	.....	.....364,604	.....	.....	.....(9,170)	(247,430)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call.....	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	.....	.....	.....71,772	.....	.....762,874	.....	.....	.....(19,111)	(517,961)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call.....	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	.....	.....	.....16,056	.....	.....180,321	.....	.....	.....(4,287)	(125,031)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/02/2022....	265	71,850	271.41.....	3,738	.....	.....	.....1,167	.....	.....11,445	.....	.....	.....(312)	(7,491)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....54,807	.....	.....384,749	.....	.....	.....(14,422)	(59,089)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....65,306	.....	.....457,386	.....	.....	.....(17,137)	(69,093)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....64,853	.....	.....452,812	.....	.....	.....(16,968)	(71,253)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....98,757	.....	.....688,450	.....	.....	.....(25,762)	(97,940)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....98,052	.....	.....679,414	.....	.....	.....(25,358)	(97,352)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....67,434	.....	.....465,735	.....	.....	.....(17,391)	(64,555)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....42,988	.....	.....296,261	.....	.....	.....(11,054)	(44,038)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....74,267	.....	.....510,544	.....	.....	.....(19,042)	(78,499)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....60,399	.....	.....414,068	.....	.....	.....(15,444)	(64,091)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....202,340	.....	.....1,379,024	.....	.....	.....(51,296)	(200,192)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	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	.....	.....	.....6,117	.....	.....45,107	.....	.....	.....(1,738)	(8,558)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....63,212	.....	.....449,017	.....	.....	.....(16,981)	(79,057)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....61,139	.....	.....432,942	.....	.....	.....(16,377)	(76,916)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....53,673	.....	.....379,070	.....	.....	.....(14,333)	(67,946)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....113,883	.....	.....802,716	.....	.....	.....(30,324)	(142,848)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call....	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			9,944		34,369			(2,703)	8,990			03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....12,808	.....	.....46,518	.....	.....	.....(3,380)	8,251	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....8,257	.....	.....27,999	.....	.....	.....(2,135)	6,732	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....153,404	.....	.....523,013	.....	.....	.....(39,224)	117,280	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....116,895	.....	.....375,566	.....	.....	.....(29,636)	107,705	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....121,328	.....	.....378,032	.....	.....	.....(30,674)	121,092	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....221,364	.....	.....677,943	.....	.....	.....(55,495)	226,008	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....108,823	.....	.....341,141	.....	.....	.....(27,282)	104,306	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....173,129	.....	.....530,083	.....	.....	.....(43,403)	176,900	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....159,146	.....	.....486,981	.....	.....	.....(39,566)	159,382	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....87,448	.....	.....651,707	.....	.....	.....(21,505)	(113,929)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....469	.....	.....3,444	.....	.....	.....(114)	(487)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....65,132	.....	.....495,727	.....	.....	.....(16,465)	(80,206)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....34,889	.....	.....265,289	.....	.....	.....(8,795)	(44,619)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....78,500	.....	.....594,917	.....	.....	.....(19,735)	(98,570)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/04/2019....	03/25/2022....	497	136,247	273.94.....	3,054	.....	.....	.....1,011	.....	.....7,524	.....	.....	.....(253)	(941)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....180,540	.....	.....1,358,705	.....	.....	.....(44,886)	(235,142)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....50,928	.....	.....381,383	.....	.....	.....(12,626)	(61,892)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....39,907	.....	.....297,713	.....	.....	.....(9,868)	(46,103)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....48,709	.....	.....362,466	.....	.....	.....(12,011)	(55,586)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/05/2019....	03/25/2022....	4,202	1,602,352	381.31.....	46,435	.....	.....	.....15,362	.....	.....49,801	.....	.....	.....(3,852)	13,991	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....182,838	.....	.....626,377	.....	.....	.....(45,332)	132,267	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	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			240,113		827,265			(59,044)	163,873			03.....

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SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....142,683	.....	.....493,850	.....	.....	.....(35,086)	95,387	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....156,303	.....	.....540,733	.....	.....	.....(38,435)	104,692	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....148,091	.....	.....514,225	.....	.....	.....(36,121)	94,223	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....61	.....	.....56,607	.....	.....	.....(5,494)	17,810	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....72	.....	.....57,662	.....	.....	.....(6,711)	29,440	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....220	.....	.....205,293	.....	.....	.....(19,774)	62,893	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....89	.....	.....84,317	.....	.....	.....(8,077)	25,275	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....8,757	.....	.....31,484	.....	.....	.....(2,214)	5,479	.....	.....	03.....
APR 21 NYSE Zebra Edge Call.....	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	.....	.....	.....42	.....	.....116,855	.....	.....	.....(3,527)	(85,746)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call.....	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	.....	.....	.....16,857	.....	.....160,494	.....	.....	.....(4,068)	(107,562)	.....	.....	03.....
APR 21 NYSE Zebra Edge Call.....	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	.....	.....	.....332	.....	.....116,148	.....	.....	.....(3,339)	(86,111)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call.....	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	.....	.....	.....38,868	.....	.....363,001	.....	.....	.....(9,378)	(241,240)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call.....	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	.....	.....	.....13,455	.....	.....131,469	.....	.....	.....(3,480)	(87,321)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call.....	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	.....	.....	.....95,074	.....	.....885,211	.....	.....	.....(22,939)	(587,482)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call.....	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	.....	.....	.....25,941	.....	.....249,120	.....	.....	.....(6,577)	(165,180)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call.....	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	.....	.....	.....33,988	.....	.....323,456	.....	.....	.....(8,267)	(216,235)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call.....	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	.....	.....	.....30,654	.....	.....286,128	.....	.....	.....(7,751)	(187,452)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call.....	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	.....	.....	.....44,202	.....	.....426,074	.....	.....	.....(10,781)	(286,202)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call.....	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	.....	.....	.....58,581	.....	.....557,697	.....	.....	.....(14,685)	(369,600)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call.....	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	.....	.....	.....19,144	.....	.....174,628	.....	.....	.....(4,708)	(114,164)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call.....	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	.....	.....	.....37,546	.....	.....364,560	.....	.....	.....(9,413)	(243,703)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call.....	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	.....	.....	.....56,955	.....	.....534,013	.....	.....	.....(14,005)	(353,523)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
MAR 22 NYSE Zebra Edge Call.....	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	.....	.....	.....31,783	.....	.....302,625	.....	.....	.....(7,968)	(200,570)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/11/2019....	04/01/2022....	11,735	3,297,420	280.99.....	123,219	.....	.....	.....41,528	.....	.....395,622	.....	.....	.....(10,211)	(263,765)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/11/2019....	03/28/2022....	7,677	2,154,343	280.63.....	81,687	.....	.....	.....27,327	.....	.....261,522	.....	.....	.....(6,795)	(174,136)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/11/2019....	03/29/2022....	7,420	2,087,607	281.36.....	76,535	.....	.....	.....25,653	.....	.....247,422	.....	.....	.....(6,360)	(165,451)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....2,378	.....	.....209,256	.....	.....	.....(16,458)	22,385	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....340	.....	.....21,988	.....	.....	.....(2,192)	7,631	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/15/2019....	03/21/2022....	1,294	495,206	382.83.....	12,289	.....	.....	.....4,076	.....	.....14,048	.....	.....	.....(1,032)	3,231	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....4,596	.....	.....17,085	.....	.....	.....(1,130)	2,197	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/15/2019....	04/04/2022....	1,144	433,478	379.03.....	12,454	.....	.....	.....4,235	.....	.....15,387	.....	.....	.....(1,033)	2,257	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....120,383	.....	.....456,338	.....	.....	.....(29,282)	45,903	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....329,456	.....	.....1,237,152	.....	.....	.....(79,494)	128,659	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....176,867	.....	.....650,654	.....	.....	.....(42,675)	81,525	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....181,872	.....	.....668,149	.....	.....	.....(43,884)	84,721	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....216,496	.....	.....823,224	.....	.....	.....(51,820)	69,924	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....574	.....	.....126,431	.....	.....	.....(10,311)	18,976	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....238,139	.....	.....916,417	.....	.....	.....(56,850)	64,356	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....604	.....	.....96,497	.....	.....	.....(9,068)	28,768	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....502	.....	.....74,805	.....	.....	.....(6,457)	15,890	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....1,058	.....	.....138,152	.....	.....	.....(11,892)	28,905	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....731	.....	.....71,205	.....	.....	.....(7,306)	26,894	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....1,510	.....	.....169,165	.....	.....	.....(15,130)	41,874	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Call...	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			1,636		196,123			(16,383)	34,659			03.....

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SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
APR 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....1,414	.....	.....130,262	.....	.....	.....(10,604)	19,272	.....	.....	03.....
APR 21 JPMorgan MOZAIC Call....	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	.....	.....	.....58	.....	.....18,210	.....	.....	.....(558)	(5,047)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....52,123	.....	.....432,416	.....	.....	.....(12,409)	(111,124)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....103,414	.....	.....847,564	.....	.....	.....(24,557)	(229,437)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....72,669	.....	.....598,978	.....	.....	.....(17,256)	(158,158)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....117,273	.....	.....999,912	.....	.....	.....(28,602)	(242,800)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....47,182	.....	.....402,373	.....	.....	.....(11,476)	(93,819)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....31,946	.....	.....269,026	.....	.....	.....(7,749)	(69,267)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....82,419	.....	.....694,164	.....	.....	.....(19,940)	(176,707)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....71,727	.....	.....606,914	.....	.....	.....(17,306)	(143,095)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....1,464	.....	.....12,386	.....	.....	.....(354)	(2,974)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....118,277	.....	.....985,672	.....	.....	.....(28,310)	(254,355)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....66,301	.....	.....547,335	.....	.....	.....(15,827)	(146,372)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/23/2019....	03/31/2022....	1,003	388,200	387.02.....	8,195	.....	.....	.....2,786	.....	.....8,613	.....	.....	.....(688)	2,742	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....18,194	.....	.....67,886	.....	.....	.....(4,344)	6,655	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....406,803	.....	.....1,573,851	.....	.....	.....(96,602)	87,732	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....254,170	.....	.....994,858	.....	.....	.....(60,356)	43,006	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....278,701	.....	.....1,113,422	.....	.....	.....(66,183)	23,492	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....165,822	.....	.....646,333	.....	.....	.....(38,966)	25,899	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....572,001	.....	.....2,173,859	.....	.....	.....(133,024)	127,923	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....1,324	.....	.....104,688	.....	.....	.....(7,929)	5,449	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....1,360	.....	.....94,568	.....	.....	.....(7,632)	12,502	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
APR 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....4,563	....	.....330,304	.....	.....	.....(25,670)	28,799	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....1,753	....	.....126,938	.....	.....	.....(9,842)	10,715	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....1,172	....	.....69,288	.....	.....	.....(5,540)	8,485	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....2,139	....	.....118,692	.....	.....	.....(9,622)	16,334	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....2,279	....	.....121,070	.....	.....	.....(9,779)	16,126	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....2,270	....	.....121,950	.....	.....	.....(9,277)	7,543	.....	.....	03.....
APR 21 JPMorgan MOZAIC Call....	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	.....	.....	.....74	....	.....8,602	.....	.....	.....(320)	(2,239)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....58,701	....	.....418,377	.....	.....	.....(13,759)	(97,541)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....56,873	....	.....408,983	.....	.....	.....(13,295)	(86,803)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....63,337	....	.....453,307	.....	.....	.....(14,768)	(99,148)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....127,144	....	.....909,643	.....	.....	.....(29,569)	(195,562)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....179,924	....	.....625,909	.....	.....	.....(41,521)	76,404	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....215	....	.....9,805	.....	.....	.....(869)	1,870	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....1,238	....	.....55,160	.....	.....	.....(4,831)	9,706	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....8,528	....	.....372,791	.....	.....	.....(33,376)	74,993	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....2,093	....	.....93,600	.....	.....	.....(8,189)	16,322	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/26/2019....	04/19/2022....	929	351,022	377.8.....	11,382	.....	.....	.....4,014	....	.....13,415	.....	.....	.....(941)	2,381	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....4,824	....	.....16,497	.....	.....	.....(1,122)	2,420	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....259,430	....	.....915,871	.....	.....	.....(60,332)	102,189	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....146,832	....	.....511,818	.....	.....	.....(34,147)	64,332	.....	.....	03.....
APR 21 NYSE Zebra Edge Call.....	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	.....	.....	.....436	....	.....79,256	.....	.....	.....(2,628)	(56,583)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call.....	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			31,964		267,474			(7,434)	(172,334)			03.....

QE06.33

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
APR 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/18/2022....	9,339	2,618,740	280.4.....	107,768	.....	.....	.....38,289	.....	.....320,371	.....	.....	.....(8,997)	(205,727)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/14/2022....	19,957	5,570,265	279.11.....	242,495	.....	.....	.....85,571	.....	.....709,991	.....	.....	.....(20,321)	(452,476)	.....	.....	03.....
APR 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/23/2021....	1,563	437,829	280.2.....	14,437	.....	.....	.....461	.....	.....53,859	.....	.....	.....(1,810)	(38,130)	.....	.....	03.....
MAY 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/06/2019....	05/05/2021....	814	232,368	285.64.....	5,640	.....	.....	.....268	.....	.....23,614	.....	.....	.....(696)	(17,304)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/11/2022....	9,652	2,722,932	282.12.....	103,124	.....	.....	.....36,202	.....	.....314,708	.....	.....	.....(8,666)	(204,673)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/22/2022....	23,022	6,424,861	279.07.....	281,310	.....	.....	.....100,617	.....	.....820,017	.....	.....	.....(23,399)	(521,442)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/04/2022....	2,707	760,312	280.9.....	30,353	.....	.....	.....10,525	.....	.....91,496	.....	.....	.....(2,568)	(59,150)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/29/2022....	12,780	3,655,703	286.04.....	116,163	.....	.....	.....42,027	.....	.....368,149	.....	.....	.....(9,600)	(243,868)	.....	.....	03.....
APR 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/28/2021....	1,940	553,211	285.2.....	13,693	.....	.....	.....530	.....	.....57,161	.....	.....	.....(1,705)	(41,868)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/26/2022....	7,175	2,036,602	283.86.....	71,700	.....	.....	.....25,816	.....	.....221,811	.....	.....	.....(5,942)	(145,232)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/25/2022....	4,855	1,369,037	281.96.....	52,646	.....	.....	.....18,925	.....	.....159,128	.....	.....	.....(4,367)	(103,025)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/12/2022....	14,827	4,187,869	282.45.....	156,266	.....	.....	.....54,956	.....	.....478,661	.....	.....	.....(13,119)	(311,860)	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/06/2019....	05/03/2022....	4,623	1,314,964	284.41.....	45,294	.....	.....	.....16,493	.....	.....140,498	.....	.....	.....(3,730)	(92,123)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/29/2022....	8,753	2,473,793	282.63.....	92,426	.....	.....	.....33,441	.....	.....281,133	.....	.....	.....(7,638)	(182,587)	.....	.....	03.....
APR 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/30/2021....	1,745	495,032	283.65.....	13,468	.....	.....	.....555	.....	.....54,134	.....	.....	.....(1,672)	(39,225)	.....	.....	03.....
APR 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/19/2021....	4,390	1,235,878	281.52.....	37,685	.....	.....	.....1,003	.....	.....145,524	.....	.....	.....(4,750)	(104,211)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/14/2022....	12,900	3,623,251	280.87.....	145,630	.....	.....	.....51,388	.....	.....436,512	.....	.....	.....(12,204)	(281,443)	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/06/2019....	05/02/2022....	6,082	1,716,152	282.17.....	65,611	.....	.....	.....23,855	.....	.....198,104	.....	.....	.....(5,407)	(128,203)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/14/2022....	25,082	7,057,939	281.39.....	276,973	.....	.....	.....97,740	.....	.....835,891	.....	.....	.....(23,210)	(540,741)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call.....	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	.....	.....	.....28,989	.....	.....243,057	.....	.....	.....(6,741)	(156,762)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call.....	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	.....	.....	.....5,646	.....	.....51,958	.....	.....	.....(1,364)	(34,615)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call.....	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	.....	.....	.....60,533	.....	.....508,134	.....	.....	.....(13,827)	(329,776)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
APR 21 NYSE Zebra Edge Call.....	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	.....	.....	.....208	.....	.....62,367	.....	.....	.....(2,102)	(44,425)	.....	.....	03.....
APR 21 JPMorgan MOZAIC Call....	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	.....	.....	.....191	.....	.....14,747	.....	.....	.....(576)	(3,245)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call....	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	.....	.....	.....85,725	.....	.....563,125	.....	.....	.....(19,288)	(109,485)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call....	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	.....	.....	.....111,253	.....	.....730,289	.....	.....	.....(24,971)	(138,428)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....150,127	.....	.....1,009,370	.....	.....	.....(34,645)	(185,626)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....49,600	.....	.....332,252	.....	.....	.....(11,416)	(63,309)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....45,976	.....	.....307,687	.....	.....	.....(10,555)	(57,056)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....101,909	.....	.....680,569	.....	.....	.....(23,338)	(128,708)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....132,040	.....	.....878,677	.....	.....	.....(30,163)	(167,811)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call....	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	.....	.....	.....194,218	.....	.....1,285,435	.....	.....	.....(44,030)	(247,570)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call....	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	.....	.....	.....56,060	.....	.....369,942	.....	.....	.....(12,677)	(72,875)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call....	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	.....	.....	.....62,843	.....	.....414,519	.....	.....	.....(14,176)	(78,510)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....97	.....	.....8,299	.....	.....	.....(1,068)	4,650	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....2,618	.....	.....101,155	.....	.....	.....(7,861)	7,121	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....1,619	.....	.....54,120	.....	.....	.....(4,406)	6,724	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....5,274	.....	.....166,716	.....	.....	.....(13,961)	25,465	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....5,158	.....	.....167,755	.....	.....	.....(13,262)	15,477	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....3,319	.....	.....104,061	.....	.....	.....(8,300)	10,637	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....7,589	.....	.....26,958	.....	.....	.....(1,803)	3,545	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....13,689	.....	.....52,345	.....	.....	.....(3,160)	1,710	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....199,705	.....	.....723,133	.....	.....	.....(45,968)	64,107	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call....	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			345,919		1,261,252			(79,017)	95,288			03.....

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SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....230,884	....	.....842,052	.....	.....	.....(52,739)	63,234	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....375	....	.....32,113	.....	.....	.....(2,578)	3,397	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....170,996	....	.....623,239	.....	.....	.....(39,060)	47,232	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....281,367	....	.....1,039,926	.....	.....	.....(63,787)	57,833	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....222,393	....	.....818,270	.....	.....	.....(50,290)	47,778	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....283,823	....	.....1,043,560	.....	.....	.....(63,700)	55,456	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....562	....	.....28,841	.....	.....	.....(2,534)	5,825	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....2,272	....	.....97,824	.....	.....	.....(7,862)	10,695	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....3,366	....	.....123,259	.....	.....	.....(11,225)	28,757	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....6,478	....	.....247,231	.....	.....	.....(20,818)	39,142	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....4,905	....	.....181,058	.....	.....	.....(15,211)	28,262	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....1,134	....	.....35,854	.....	.....	.....(3,407)	9,711	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....7,979	....	.....298,720	.....	.....	.....(23,932)	31,664	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....127	....	.....4,098	.....	.....	.....(507)	2,022	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....264,482	....	.....1,060,819	.....	.....	.....(59,361)	(11,649)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....213,777	....	.....868,841	.....	.....	.....(47,624)	(26,264)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....216,454	....	.....875,862	.....	.....	.....(48,101)	(24,086)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....15,954	....	.....545,970	.....	.....	.....(38,802)	16,142	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....6,341	....	.....230,364	.....	.....	.....(15,427)	(9,266)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....6,288	....	.....202,823	.....	.....	.....(14,142)	2,168	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....7,455	....	.....222,554	.....	.....	.....(16,367)	14,088	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....7,997	....	.....238,878	.....	.....	.....(17,132)	9,493	.....	.....	03.....

QE06.36

SCHEDULE DB - PART A - SECTION 1

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

QE06.37

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	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)
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....10,669	.....	.....43,577	.....	.....	.....(2,480)	(150)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....3,569	.....	.....13,010	.....	.....	.....(824)	1,340	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....4,145	.....	.....17,329	.....	.....	.....(932)	(945)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....111	.....	.....3,626	.....	.....	.....(377)	1,229	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....270,587	.....	.....975,551	.....	.....	.....(59,688)	47,470	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....239,712	.....	.....841,529	.....	.....	.....(52,878)	64,943	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....188,407	.....	.....667,589	.....	.....	.....(41,258)	41,442	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....6,446	.....	.....167,526	.....	.....	.....(13,490)	16,276	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....19,473	.....	.....500,954	.....	.....	.....(39,831)	41,489	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....2,851	.....	.....10,629	.....	.....	.....(663)	570	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....4,836	.....	.....16,483	.....	.....	.....(1,115)	2,329	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/17/2019....	04/29/2022....	714	269,555	377.65.....	8,208	.....	.....	.....3,003	.....	.....10,442	.....	.....	.....(685)	1,173	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....3,969	.....	.....15,267	.....	.....	.....(906)	50	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....5,844	.....	.....20,504	.....	.....	.....(1,299)	1,712	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....398,184	.....	.....1,467,749	.....	.....	.....(87,834)	35,561	.....	.....	03.....
MAY 21 JPMorgan MOZAIC Call...	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	.....	.....	.....511	.....	.....21,157	.....	.....	.....(896)	(3,717)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call...	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	.....	.....	.....56,480	.....	.....332,348	.....	.....	.....(12,308)	(41,878)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call...	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	.....	.....	.....58,659	.....	.....345,601	.....	.....	.....(12,751)	(51,417)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call...	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	.....	.....	.....170,132	.....	.....999,948	.....	.....	.....(36,896)	(156,357)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....3,590	.....	.....22,123	.....	.....	.....(852)	(4,539)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call...	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	.....	.....	.....140,763	.....	.....845,635	.....	.....	.....(31,357)	(126,987)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call...	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	.....	.....	.....71,730	.....	.....429,515	.....	.....	.....(15,939)	(69,009)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
MAY 22 JPMorgan MOZAIC Call...	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	.....	.....	.....45,394	.....	.....271,549	.....	.....	.....(10,063)	(40,196)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call...	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	.....	.....	.....77,631	.....	.....463,186	.....	.....	.....(17,167)	(65,379)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call...	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	.....	.....	.....118,207	.....	.....703,488	.....	.....	.....(26,075)	(96,403)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call...	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	.....	.....	.....64,138	.....	.....378,952	.....	.....	.....(14,010)	(51,250)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call..	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	.....	.....	.....307	.....	.....10,471	.....	.....	.....(808)	923	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....6,953	.....	.....25,829	.....	.....	.....(1,523)	859	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....220,533	.....	.....846,978	.....	.....	.....(48,175)	(2,305)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....336,959	.....	.....1,313,320	.....	.....	.....(73,075)	(31,682)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....149,156	.....	.....568,714	.....	.....	.....(32,347)	(459)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....161,816	.....	.....624,056	.....	.....	.....(35,092)	(8,021)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call..	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	.....	.....	.....3,331	.....	.....86,089	.....	.....	.....(6,376)	4,229	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call..	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	.....	.....	.....9,326	.....	.....230,263	.....	.....	.....(17,483)	16,788	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call..	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	.....	.....	.....3,901	.....	.....93,504	.....	.....	.....(7,160)	7,533	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call..	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	.....	.....	.....5,721	.....	.....150,454	.....	.....	.....(10,300)	(6,008)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call..	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	.....	.....	.....3,855	.....	.....96,434	.....	.....	.....(6,797)	(226)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call..	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	.....	.....	.....14,297	.....	.....344,098	.....	.....	.....(25,229)	13,693	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....6,845	.....	.....26,418	.....	.....	.....(1,518)	89	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....10,603	.....	.....41,355	.....	.....	.....(2,345)	(412)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....161	.....	.....7,111	.....	.....	.....(520)	235	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....1,870	.....	.....7,173	.....	.....	.....(406)	(63)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....196,298	.....	.....761,862	.....	.....	.....(42,264)	(20,310)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....186,635	.....	.....706,994	.....	.....	.....(40,090)	(1,940)	.....	.....	03.....

QE06.38

SCHEDULE DB - PART A - SECTION 1

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

QE06.39

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	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)
MAY 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....312,664	.....	.....1,192,793	.....	.....	.....(66,681)	(18,821)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....5,022	.....	.....128,555	.....	.....	.....(8,866)	(3,656)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....5,940	.....	.....140,646	.....	.....	.....(9,904)	(328)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....3,901	.....	.....89,995	.....	.....	.....(6,388)	577	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....8,198	.....	.....183,891	.....	.....	.....(13,178)	3,094	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....2,647	.....	.....61,610	.....	.....	.....(4,179)	(2,853)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....4,458	.....	.....97,136	.....	.....	.....(6,914)	959	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....4,952	.....	.....18,795	.....	.....	.....(1,112)	514	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....8,865	.....	.....36,391	.....	.....	.....(1,960)	(2,530)	.....	.....	03.....
MAY 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/07/2021....	4,706	1,340,417	284.84.....	31,580	.....	.....	.....1,653	.....	.....140,366	.....	.....	.....(4,014)	(104,906)	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/24/2022....	6,825	1,959,475	287.09.....	56,793	.....	.....	.....21,834	.....	.....189,995	.....	.....	.....(4,689)	(129,114)	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/20/2022....	9,870	2,823,299	286.05.....	85,916	.....	.....	.....32,833	.....	.....284,505	.....	.....	.....(7,120)	(192,428)	.....	.....	03.....
MAY 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/28/2021....	1,020	287,284	281.53.....	8,426	.....	.....	.....669	.....	.....33,814	.....	.....	.....(1,040)	(24,545)	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/27/2022....	...21,064	...5,972,233	283.53.....	206,286	.....	.....	.....79,648	.....	.....658,615	.....	.....	.....(16,986)	(438,205)	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/10/2022....	8,747	2,468,468	282.2.....	89,892	.....	.....	.....33,836	.....	.....284,714	.....	.....	.....(7,519)	(188,689)	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/13/2022....	...14,034	...3,971,941	283.03.....	139,302	.....	.....	.....52,676	.....	.....445,436	.....	.....	.....(11,619)	(296,507)	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/09/2022....	...5,661	...1,597,413	282.18.....	58,192	.....	.....	.....21,871	.....	.....184,366	.....	.....	.....(4,872)	(122,200)	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/06/2022....	...17,739	...5,060,433	285.27.....	158,463	.....	.....	.....59,276	.....	.....524,333	.....	.....	.....(13,304)	(354,380)	.....	.....	03.....
MAY 21 NYSE Zebra Edge Call.....	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	.....	.....	.....1,606	.....	.....105,006	.....	.....	.....(3,076)	(77,665)	.....	.....	03.....
MAY 21 NYSE Zebra Edge Call.....	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	.....	.....	.....2,123	.....	.....115,566	.....	.....	.....(3,295)	(85,706)	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call.....	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	.....	.....	.....15,308	.....	.....127,652	.....	.....	.....(3,264)	(85,262)	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call.....	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	.....	.....	.....40,378	.....	.....346,963	.....	.....	.....(8,907)	(232,634)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
MAY 22 NYSE Zebra Edge Call.....	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	.....	.....	.....21,198	.....	.....176,962	.....	.....	.....(4,565)	(117,921)	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call.....	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	.....	.....	.....77,447	.....	.....647,386	.....	.....	.....(16,795)	(430,784)	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call.....	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	.....	.....	.....59,993	.....	.....492,875	.....	.....	.....(13,465)	(322,095)	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call.....	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	.....	.....	.....65,634	.....	.....534,977	.....	.....	.....(14,478)	(350,097)	.....	.....	03.....
MAY 21 NYSE Zebra Edge Call.....	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	.....	.....	.....1,819	.....	.....108,870	.....	.....	.....(3,280)	(79,802)	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call.....	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	.....	.....	.....21,873	.....	.....186,125	.....	.....	.....(4,789)	(124,513)	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call.....	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	.....	.....	.....40,881	.....	.....347,071	.....	.....	.....(8,930)	(232,096)	.....	.....	03.....
MAY 21 NYSE Zebra Edge Call.....	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	.....	.....	.....1,933	.....	.....122,233	.....	.....	.....(3,948)	(87,964)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call....	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	.....	.....	.....227,452	.....	.....1,099,129	.....	.....	.....(48,974)	(66,858)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call....	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	.....	.....	.....94,433	.....	.....453,452	.....	.....	.....(20,284)	(20,746)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call....	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	.....	.....	.....37,110	.....	.....178,379	.....	.....	.....(7,952)	(9,634)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/04/2019....	05/26/2022....	24,879	6,711,089	269.75.....	255,258	.....	.....	.....98,861	.....	.....472,068	.....	.....	.....(21,135)	(19,505)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call....	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	.....	.....	.....151,525	.....	.....722,890	.....	.....	.....(32,315)	(31,813)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call....	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	.....	.....	.....175,197	.....	.....819,893	.....	.....	.....(37,013)	(13,062)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....46,591	.....	.....216,336	.....	.....	.....(9,821)	(961)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....77,560	.....	.....360,837	.....	.....	.....(16,310)	(4,311)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....88,329	.....	.....406,451	.....	.....	.....(18,530)	1,374	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....338	.....	.....12,923	.....	.....	.....(1,005)	432	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....6,306	.....	.....116,569	.....	.....	.....(8,870)	3,144	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....13,388	.....	.....45,921	.....	.....	.....(2,904)	3,493	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....212,797	.....	.....749,470	.....	.....	.....(45,383)	26,252	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call...	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			163,650		578,406			(34,902)	17,970			03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
MAY 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....173,585	.....	.....609,159	.....	.....	.....(36,673)	19,662	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....324,521	.....	.....1,134,013	.....	.....	.....(68,082)	35,618	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....351	.....	.....8,973	.....	.....	.....(850)	2,113	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....321	.....	.....8,021	.....	.....	.....(596)	(156)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....1,051	.....	.....18,985	.....	.....	.....(1,924)	5,616	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....411	.....	.....8,275	.....	.....	.....(680)	886	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....4,331	.....	.....83,118	.....	.....	.....(6,726)	7,579	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....21,333	.....	.....427,051	.....	.....	.....(33,107)	19,281	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....4,524	.....	.....80,869	.....	.....	.....(6,573)	7,933	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....4,832	.....	.....88,299	.....	.....	.....(6,906)	5,140	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....738	.....	.....11,596	.....	.....	.....(1,301)	4,218	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....5,548	.....	.....64,214	.....	.....	.....(6,939)	21,511	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/12/2019....	05/13/2022....	2,284	858,641	375.86.....	31,480	.....	.....	.....12,049	.....	.....36,607	.....	.....	.....(2,658)	6,454	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/12/2019....	05/24/2022....	1,247	472,562	379.02.....	15,647	.....	.....	.....6,087	.....	.....17,339	.....	.....	.....(1,308)	3,965	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/12/2019....	06/03/2022....	636	241,001	378.73.....	8,101	.....	.....	.....3,199	.....	.....9,028	.....	.....	.....(671)	1,990	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....174,594	.....	.....508,224	.....	.....	.....(36,628)	94,602	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....109,356	.....	.....322,210	.....	.....	.....(22,941)	55,575	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/12/2019....	06/06/2022....	...25,062	...9,425,918	376.11.....	346,351	.....	.....	.....137,272	.....	.....401,866	.....	.....	.....(28,598)	70,136	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....199,856	.....	.....555,030	.....	.....	.....(41,540)	128,954	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....456,555	.....	.....1,276,107	.....	.....	.....(94,244)	280,500	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....1,597	.....	.....29,065	.....	.....	.....(2,481)	1,360	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	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			4,827		71,770			(6,683)	12,400			03.....

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SCHEDULE DB - PART A - SECTION 1

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

QE06.42

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	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)
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....14,814	.....	.....206,895	.....	.....	.....(20,511)	50,014	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....7,728	.....	.....111,629	.....	.....	.....(10,697)	22,895	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....8,269	.....	.....99,712	.....	.....	.....(10,943)	34,785	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....7,309	.....	.....85,577	.....	.....	.....(9,536)	31,238	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....12,773	.....	.....147,179	.....	.....	.....(16,425)	54,019	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....6,554	.....	.....82,815	.....	.....	.....(8,308)	21,349	.....	.....	03.....
JUN 21 JPMorgan MOZAIC Call....	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	.....	.....	.....417	.....	.....7,875	.....	.....	.....(521)	922	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....130,194	.....	.....486,301	.....	.....	.....(26,510)	61,870	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....113,342	.....	.....420,461	.....	.....	.....(23,026)	56,469	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....195,573	.....	.....760,925	.....	.....	.....(40,745)	71,895	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....92,387	.....	.....353,086	.....	.....	.....(19,203)	41,252	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....66,616	.....	.....252,974	.....	.....	.....(13,814)	31,039	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....90,614	.....	.....335,726	.....	.....	.....(18,747)	51,224	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....107,068	.....	.....410,377	.....	.....	.....(22,101)	43,251	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....193,584	.....	.....730,734	.....	.....	.....(39,686)	87,749	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....47,914	.....	.....178,560	.....	.....	.....(9,801)	24,133	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....50,202	.....	.....189,162	.....	.....	.....(10,246)	22,297	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call..	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	.....	.....	.....308	.....	.....3,581	.....	.....	.....(574)	2,659	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....6,438	.....	.....14,739	.....	.....	.....(1,329)	6,386	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/19/2019....	06/10/2022....	876	327,883	374.48.....	13,676	.....	.....	.....5,487	.....	.....15,109	.....	.....	.....(1,132)	3,185	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....107,529	.....	.....273,508	.....	.....	.....(22,197)	83,501	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....197,118	.....	.....491,877	.....	.....	.....(40,412)	158,819	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
JUN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....150,270	.....	.....371,130	.....	.....	.....(30,737)	123,703	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....398,991	.....	.....993,434	.....	.....	.....(81,059)	316,072	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....159,457	.....	.....369,804	.....	.....	.....(32,396)	149,439	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....14,983	.....	.....158,393	.....	.....	.....(18,725)	64,308	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....6,861	.....	.....65,201	.....	.....	.....(8,574)	34,256	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....3,142	.....	.....30,446	.....	.....	.....(3,767)	13,974	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....10,465	.....	.....98,765	.....	.....	.....(12,395)	46,975	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....9,683	.....	.....92,114	.....	.....	.....(11,320)	41,704	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....9,609	.....	.....85,686	.....	.....	.....(11,091)	43,874	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....4,356	.....	.....33,808	.....	.....	.....(4,964)	22,365	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....4,658	.....	.....13,357	.....	.....	.....(1,027)	2,875	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....737	.....	.....10,322	.....	.....	.....(1,147)	2,662	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....16,522	.....	.....99,141	.....	.....	.....(17,701)	90,474	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....10,306	.....	.....54,356	.....	.....	.....(10,914)	59,520	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....7,337	.....	.....36,563	.....	.....	.....(7,679)	42,814	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....2,432	.....	.....5,283	.....	.....	.....(498)	2,454	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/26/2019....	06/17/2022....	838	319,012	380.91.....	12,161	.....	.....	.....4,954	.....	.....10,793	.....	.....	.....(1,007)	4,910	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....2,453	.....	.....3,299	.....	.....	.....(498)	3,969	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....197,205	.....	.....394,809	.....	.....	.....(40,064)	224,116	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....161,318	.....	.....313,392	.....	.....	.....(32,553)	189,117	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....148,659	.....	.....301,217	.....	.....	.....(29,931)	163,697	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	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			199,900		382,441			(39,981)	235,898			03.....

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....655	.....	.....5,978	.....	.....	.....(906)	3,985	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....136,079	.....	.....267,034	.....	.....	.....(27,215)	155,238	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....543	.....	.....4,393	.....	.....	.....(688)	3,138	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....5,402	.....	.....54,470	.....	.....	.....(6,754)	22,906	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....654	.....	.....3,948	.....	.....	.....(749)	3,928	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....26,569	.....	.....210,326	.....	.....	.....(30,265)	129,036	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....9,212	.....	.....50,976	.....	.....	.....(10,495)	57,385	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....9,055	.....	.....58,334	.....	.....	.....(9,941)	49,167	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....11,751	.....	.....65,933	.....	.....	.....(12,746)	68,002	.....	.....	03.....
JUN 22 NYSE Zebra Edge Call.....	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	.....	.....	.....90,185	.....	.....497,613	.....	.....	.....(18,322)	(266,525)	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call.....	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	.....	.....	.....68,044	.....	.....370,930	.....	.....	.....(14,513)	(191,104)	.....	.....	03.....
JUN 22 NYSE Zebra Edge Call.....	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	.....	.....	.....22,523	.....	.....125,244	.....	.....	.....(4,576)	(67,696)	.....	.....	03.....
JUN 22 NYSE Zebra Edge Call.....	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	.....	.....	.....40,491	.....	.....224,900	.....	.....	.....(8,359)	(119,994)	.....	.....	03.....
JUN 22 NYSE Zebra Edge Call.....	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	.....	.....	.....50,041	.....	.....280,124	.....	.....	.....(10,328)	(150,682)	.....	.....	03.....
JUN 21 NYSE Zebra Edge Call.....	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	.....	.....	.....3,464	.....	.....99,801	.....	.....	.....(4,326)	(62,043)	.....	.....	03.....
JUN 22 NYSE Zebra Edge Call.....	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	.....	.....	.....24,104	.....	.....132,940	.....	.....	.....(5,057)	(69,810)	.....	.....	03.....
JUN 22 NYSE Zebra Edge Call.....	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	.....	.....	.....34,821	.....	.....191,729	.....	.....	.....(7,011)	(103,140)	.....	.....	03.....
JUN 21 NYSE Zebra Edge Call.....	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	.....	.....	.....6,691	.....	.....194,800	.....	.....	.....(9,264)	(116,459)	.....	.....	03.....
JUN 22 NYSE Zebra Edge Call.....	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	.....	.....	.....35,677	.....	.....200,944	.....	.....	.....(7,415)	(108,265)	.....	.....	03.....
JUN 22 NYSE Zebra Edge Call.....	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	.....	.....	.....28,395	.....	.....156,785	.....	.....	.....(5,679)	(85,648)	.....	.....	03.....
JUN 21 NYSE Zebra Edge Call.....	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	.....	.....	.....2,544	.....	.....64,369	.....	.....	.....(2,692)	(40,346)	.....	.....	03.....
JUN 22 NYSE Zebra Edge Call.....	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			43,682		241,349			(8,815)	(130,146)			03.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 22 NYSE Zebra Edge Call.....	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	.....	.....	.....98,943	.....	.....546,374	.....	.....	.....(20,758)	(287,236)	.....	.....	03.....
JUN 22 NYSE Zebra Edge Call.....	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	.....	.....	.....21,371	.....	.....120,084	.....	.....	.....(4,381)	(65,293)	.....	.....	03.....
JUN 22 NYSE Zebra Edge Call.....	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	.....	.....	.....16,672	.....	.....92,032	.....	.....	.....(3,335)	(50,087)	.....	.....	03.....
JUN 22 NYSE Zebra Edge Call.....	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	.....	.....	.....23,554	.....	.....132,473	.....	.....	.....(4,907)	(71,149)	.....	.....	03.....
JUN 21 NYSE Zebra Edge Call.....	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	.....	.....	.....2,972	.....	.....79,641	.....	.....	.....(3,427)	(49,477)	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call.....	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	.....	.....	.....29,535	.....	.....161,506	.....	.....	.....(6,241)	(83,850)	.....	.....	03.....
MAY 21 NYSE Zebra Edge Call.....	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	.....	.....	.....5,189	.....	.....170,615	.....	.....	.....(8,055)	(102,964)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....466	.....	.....4,612	.....	.....	.....(725)	3,135	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....3,751	.....	.....7,371	.....	.....	.....(761)	4,195	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....3,642	.....	.....6,726	.....	.....	.....(740)	4,436	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....2,146	.....	.....3,576	.....	.....	.....(431)	2,880	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....198,697	.....	.....361,165	.....	.....	.....(39,740)	241,385	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....206,116	.....	.....361,468	.....	.....	.....(40,951)	258,697	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....141,881	.....	.....244,363	.....	.....	.....(28,127)	181,068	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....371,187	.....	.....642,799	.....	.....	.....(73,100)	466,862	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....791	.....	.....5,777	.....	.....	.....(916)	4,131	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....21,223	.....	.....114,614	.....	.....	.....(22,208)	117,380	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/02/2019....	06/25/2021....	11,539	4,450,277	385.67.....	119,891	.....	.....	.....14,238	.....	.....62,813	.....	.....	.....(14,904)	86,461	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/02/2019....	06/28/2021....	2,921	1,126,834	385.82.....	30,199	.....	.....	.....3,697	.....	.....15,808	.....	.....	.....(3,739)	21,760	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....10,264	.....	.....51,081	.....	.....	.....(10,266)	55,681	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/02/2019....	06/30/2021....	9,573	3,680,976	384.51.....	104,539	.....	.....	.....13,050	.....	.....60,197	.....	.....	.....(12,906)	72,339	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....11,082	.....	.....38,227	.....	.....	.....(10,844)	67,304	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
JUN 22 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/02/2019....	06/10/2022....	213	80,472	378.55.....	3,629	.....	.....	.....1,472	....	.....3,055	.....	.....	.....(304)	1,555	.....	.....	03.....
JUN 21 JPMorgan MOZAIC Call....	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	.....	.....	.....976	....	.....10,385	.....	.....	.....(1,020)	4,786	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....92,894	....	.....270,365	.....	.....	.....(18,416)	85,077	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....109,860	....	.....306,581	.....	.....	.....(21,731)	111,852	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....50,534	....	.....142,635	.....	.....	.....(9,973)	49,785	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call....	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	.....	.....	.....61,700	....	.....179,082	.....	.....	.....(12,151)	55,933	.....	.....	03.....
JUN 21 JPMorgan MOZAIC Call....	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	.....	.....	.....460	....	.....4,368	.....	.....	.....(461)	2,355	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Call....	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	.....	.....	.....492	....	.....4,831	.....	.....	.....(485)	2,353	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....211,007	....	.....610,098	.....	.....	.....(42,579)	206,358	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....66,334	....	.....196,760	.....	.....	.....(13,356)	59,936	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....74,649	....	.....223,599	.....	.....	.....(14,996)	64,880	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....90,403	....	.....265,341	.....	.....	.....(18,121)	83,204	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....86,969	....	.....251,283	.....	.....	.....(17,394)	83,183	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....185,365	....	.....545,737	.....	.....	.....(36,827)	164,939	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....1,731	....	.....11,484	.....	.....	.....(2,048)	9,931	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/11/2019....	07/09/2021....	6,799	2,636,697	387.79.....	63,777	.....	.....	.....8,746	....	.....30,685	.....	.....	.....(7,874)	47,177	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/11/2019....	07/09/2021....	9,792	3,775,215	385.54.....	100,662	.....	.....	.....13,810	....	.....56,824	.....	.....	.....(12,427)	70,017	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....17,513	....	.....33,683	.....	.....	.....(3,558)	19,935	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....19,487	....	.....41,794	.....	.....	.....(3,959)	18,439	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....1,301	....	.....2,069	.....	.....	.....(260)	1,788	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....187,733	....	.....311,650	.....	.....	.....(36,971)	243,419	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	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			100,876		156,946			(19,867)	138,779			03.....

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SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
JUL 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....174,221	....	.....291,545	.....	.....	.....(34,014)	221,745	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....198,467	....	.....323,300	.....	.....	.....(38,496)	257,325	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....398,548	....	.....667,543	.....	.....	.....(77,304)	502,568	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....488	....	.....2,673	.....	.....	.....(509)	2,612	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....517	....	.....1,903	.....	.....	.....(507)	3,033	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/11/2019....	07/02/2021....	...10,761	...4,164,934	387.03.....	103,631	.....	.....	.....13,351	....	.....51,488	.....	.....	.....(12,918)	75,976	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....10,750	....	.....33,196	.....	.....	.....(10,404)	65,328	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/11/2019....	07/02/2021....	...7,812	...3,012,701	385.64.....	79,606	.....	.....	.....10,253	....	.....43,781	.....	.....	.....(9,923)	56,152	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/11/2019....	07/06/2021....	...4,964	...1,919,617	386.7.....	48,499	.....	.....	.....6,482	....	.....25,086	.....	.....	.....(6,012)	34,996	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/11/2019....	07/07/2021....	...4,228	...1,626,880	384.83.....	44,643	.....	.....	.....6,016	....	.....26,264	.....	.....	.....(5,527)	30,496	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/11/2019....	07/08/2021....	...4,445	...1,728,478	388.9.....	39,734	.....	.....	.....5,403	....	.....17,463	.....	.....	.....(4,912)	30,242	.....	.....	03.....
JUN 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/11/2019....	06/24/2022....	...10,106	...2,947,598	291.68.....	122,293	.....	.....	.....51,002	....	.....238,754	.....	.....	.....(10,201)	(111,797)	.....	.....	03.....
JUL 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/11/2019....	07/09/2021....	...3,611	...1,073,549	297.27.....	25,827	.....	.....	.....3,542	....	.....62,978	.....	.....	.....(3,189)	(35,178)	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/11/2019....	07/08/2022....	...9,346	...2,791,835	298.73.....	84,747	.....	.....	.....35,975	....	.....164,342	.....	.....	.....(6,979)	(77,476)	.....	.....	03.....
JUL 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/11/2019....	07/09/2021....	404	120,160	297.64.....	2,829	.....	.....	.....388	....	.....6,893	.....	.....	.....(349)	(3,852)	.....	.....	03.....
JUL 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/11/2019....	07/02/2021....	...4,964	...1,478,599	297.88.....	34,060	.....	.....	.....4,390	....	.....83,528	.....	.....	.....(4,245)	(46,844)	.....	.....	03.....
JUN 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/11/2019....	06/28/2022....	...5,810	...1,715,671	295.28.....	60,731	.....	.....	.....25,457	....	.....118,773	.....	.....	.....(5,047)	(56,029)	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/11/2019....	07/01/2022....	...11,091	...3,263,392	294.24.....	121,315	.....	.....	.....51,049	....	.....236,898	.....	.....	.....(10,054)	(111,375)	.....	.....	03.....
JUN 22 NYSE Zebra Edge Call.....	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	.....	.....	.....28,148	....	.....131,383	.....	.....	.....(5,592)	(61,707)	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call.....	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	.....	.....	.....70,918	....	.....325,130	.....	.....	.....(13,757)	(153,001)	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call.....	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	.....	.....	.....28,980	....	.....133,427	.....	.....	.....(5,657)	(62,918)	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call.....	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	.....	.....	.....48,125	....	.....222,835	.....	.....	.....(9,478)	(105,330)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
JUL 22 NYSE Zebra Edge Call.....	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	.....	.....	.....30,062	.....	.....139,329	.....	.....	.....(5,921)	(65,271)	.....	.....	03.....
JUL 21 NYSE Zebra Edge Call.....	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	.....	.....	.....5,491	.....	.....102,792	.....	.....	.....(5,370)	(56,471)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/17/2019....	07/02/2021....	2,338	658,169	281.49.....	14,216	.....	.....	.....1,849	.....	.....16,753	.....	.....	.....(1,787)	8,931	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Call.....	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	.....	.....	.....724	.....	.....6,241	.....	.....	.....(610)	2,807	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....134,533	.....	.....372,835	.....	.....	.....(26,264)	130,111	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....47,797	.....	.....131,252	.....	.....	.....(9,311)	47,009	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....63,063	.....	.....180,124	.....	.....	.....(12,259)	55,479	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....106,490	.....	.....305,743	.....	.....	.....(20,656)	91,600	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....123,035	.....	.....333,922	.....	.....	.....(23,711)	121,506	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....110,822	.....	.....311,283	.....	.....	.....(21,311)	99,547	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....97,682	.....	.....273,110	.....	.....	.....(18,745)	88,432	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....83,721	.....	.....237,618	.....	.....	.....(16,031)	71,956	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....103,999	.....	.....294,416	.....	.....	.....(19,873)	89,680	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Call.....	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	.....	.....	.....3,253	.....	.....30,003	.....	.....	.....(3,017)	14,223	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/17/2019....	07/07/2021....	2,065	580,837	281.27.....	12,741	.....	.....	.....1,733	.....	.....15,270	.....	.....	.....(1,590)	7,816	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Call.....	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	.....	.....	.....1,223	.....	.....10,682	.....	.....	.....(1,110)	5,445	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Call.....	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	.....	.....	.....667	.....	.....5,030	.....	.....	.....(603)	3,337	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Call.....	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	.....	.....	.....471	.....	.....3,292	.....	.....	.....(427)	2,471	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Call.....	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	.....	.....	.....2,636	.....	.....22,170	.....	.....	.....(2,282)	11,156	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Call.....	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	.....	.....	.....988	.....	.....7,998	.....	.....	.....(846)	4,263	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Call.....	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	.....	.....	.....493	.....	.....4,105	.....	.....	.....(421)	2,054	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call.....	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	.....	.....	.....707	.....	.....5,481	.....	.....	.....(885)	3,870	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
JUN 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....5,094	.....	.....6,676	.....	.....	.....(1,007)	7,870	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....134,633	.....	.....223,003	.....	.....	.....(25,947)	168,450	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....179,360	.....	.....295,641	.....	.....	.....(34,493)	224,931	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....301,606	.....	.....494,946	.....	.....	.....(57,632)	376,903	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....150,814	.....	.....237,467	.....	.....	.....(28,819)	196,179	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/17/2019....	06/18/2021....	1,083	417,937	385.8.....	10,844	.....	.....	.....1,218	.....	.....5,649	.....	.....	.....(1,391)	7,856	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/17/2019....	07/09/2021....	10,906	4,196,030	384.75.....	115,820	.....	.....	.....16,022	.....	.....68,727	.....	.....	.....(14,417)	78,717	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/17/2019....	07/12/2021....	13,708	5,304,297	386.96.....	133,238	.....	.....	.....18,905	.....	.....68,887	.....	.....	.....(16,517)	95,972	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....12,273	.....	.....41,819	.....	.....	.....(10,621)	63,113	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/17/2019....	07/14/2021....	5,107	1,981,350	387.95.....	47,753	.....	.....	.....6,890	.....	.....23,129	.....	.....	.....(5,903)	35,197	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....5,085	.....	.....15,260	.....	.....	.....(4,316)	26,623	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....4,589	.....	.....13,468	.....	.....	.....(3,862)	23,953	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....10,098	.....	.....18,713	.....	.....	.....(2,066)	12,044	.....	.....	03.....
DEC 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/19/2019....	12/29/2021....	19,386	5,235,060	270.05.....	484,153	.....	.....	.....147,845	.....	.....864,485	.....	.....	.....(48,740)	(364,390)	.....	.....	03.....
SEP 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/19/2019....	09/01/2021....	18,040	5,245,392	290.76.....	191,198	.....	.....	.....37,991	.....	.....431,644	.....	.....	.....(22,204)	(227,802)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/19/2019....	02/08/2022....	18,903	5,200,766	275.13.....	404,484	.....	.....	.....135,839	.....	.....747,046	.....	.....	.....(38,934)	(327,395)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/19/2019....	02/23/2022....	18,252	5,055,173	276.97.....	368,462	.....	.....	.....127,601	.....	.....687,867	.....	.....	.....(34,907)	(305,020)	.....	.....	03.....
SEP 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/19/2019....	09/24/2021....	20,988	6,214,981	296.12.....	173,872	.....	.....	.....38,568	.....	.....392,835	.....	.....	.....(19,609)	(208,973)	.....	.....	03.....
NOV 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/19/2019....	11/10/2021....	18,790	5,171,574	275.23.....	390,307	.....	.....	.....103,467	.....	.....740,743	.....	.....	.....(41,571)	(335,065)	.....	.....	03.....
NOV 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/19/2019....	11/18/2021....	20,058	5,525,690	275.49.....	413,730	.....	.....	.....112,526	.....	.....785,494	.....	.....	.....(43,653)	(355,394)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/19/2019....	03/22/2022....	18,351	5,161,549	281.27.....	321,023	.....	.....	.....116,975	.....	.....613,497	.....	.....	.....(29,572)	(278,955)	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/19/2019....	07/12/2022....	20,242	6,004,861	296.66.....	203,633			87,512		391,030			(16,829)	(181,386)			03.....

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SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
DEC 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/19/2019....	12/01/2021....	24,827	6,891,117	277.57.....	477,464	.....	.....	.....135,081	.....	.....920,676	.....	.....	.....(49,621)	(423,189)	.....	.....	03.....
SEP 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/19/2019....	09/21/2021....	26,411	7,752,632	293.54.....	248,363	.....	.....	.....54,357	.....	.....560,129	.....	.....	.....(28,117)	(296,163)	.....	.....	03.....
SEP 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/19/2019....	09/30/2021....	24,249	7,084,240	292.14.....	245,741	.....	.....	.....55,932	.....	.....547,821	.....	.....	.....(27,509)	(286,834)	.....	.....	03.....
DEC 21 NYSE Zebra Edge Call.....	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	.....	.....	.....112,759	.....	.....737,701	.....	.....	.....(39,956)	(333,694)	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	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	.....	.....	.....108,709	.....	.....827,498	.....	.....	.....(48,197)	(369,720)	.....	.....	03.....
SEP 21 NYSE Zebra Edge Call.....	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	.....	.....	.....38,548	.....	.....409,207	.....	.....	.....(20,528)	(217,854)	.....	.....	03.....
JAN 22 NYSE Zebra Edge Call.....	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	.....	.....	.....146,105	.....	.....844,651	.....	.....	.....(46,630)	(360,761)	.....	.....	03.....
DEC 21 NYSE Zebra Edge Call.....	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	.....	.....	.....132,287	.....	.....842,302	.....	.....	.....(45,615)	(377,775)	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call.....	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	.....	.....	.....40,332	.....	.....178,326	.....	.....	.....(7,658)	(82,554)	.....	.....	03.....
NOV 21 NYSE Zebra Edge Call.....	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	.....	.....	.....170,579	.....	.....1,207,122	.....	.....	.....(66,748)	(550,417)	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	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	.....	.....	.....84,833	.....	.....691,853	.....	.....	.....(38,560)	(325,529)	.....	.....	03.....
NOV 21 NYSE Zebra Edge Call.....	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	.....	.....	.....112,457	.....	.....773,786	.....	.....	.....(42,707)	(350,442)	.....	.....	03.....
AUG 21 NYSE Zebra Edge Call.....	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	.....	.....	.....40,914	.....	.....478,401	.....	.....	.....(24,713)	(252,864)	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	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	.....	.....	.....111,313	.....	.....852,305	.....	.....	.....(48,871)	(386,242)	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	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	.....	.....	.....67,306	.....	.....631,961	.....	.....	.....(32,051)	(326,045)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call.....	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	.....	.....	.....107,641	.....	.....556,812	.....	.....	.....(25,972)	(257,489)	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call.....	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	.....	.....	.....94,832	.....	.....444,350	.....	.....	.....(20,036)	(201,727)	.....	.....	03.....
NOV 21 NYSE Zebra Edge Call.....	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	.....	.....	.....148,781	.....	.....1,078,408	.....	.....	.....(61,143)	(485,657)	.....	.....	03.....
JUN 22 NYSE Zebra Edge Call.....	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	.....	.....	.....84,023	.....	.....384,618	.....	.....	.....(16,656)	(178,937)	.....	.....	03.....
JAN 22 NYSE Zebra Edge Call.....	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	.....	.....	.....133,208	.....	.....765,753	.....	.....	.....(40,503)	(337,475)	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call.....	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	.....	.....	.....76,477	.....	.....339,481	.....	.....	.....(14,613)	(157,436)	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	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	.....	.....	.....107,951	.....	.....775,419	.....	.....	.....(46,046)	(335,200)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 22 NYSE Zebra Edge Call.....	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	.....	.....	.....94,662	.....	.....469,330	.....	.....	.....(21,461)	(216,264)	.....	.....	03.....
JUL 21 NYSE Zebra Edge Call.....	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	.....	.....	.....1,840	.....	.....29,911	.....	.....	.....(1,548)	(16,421)	.....	.....	03.....
JUL 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/18/2019....	07/30/2021....	25,921	7,378,367	284.65.....	344,769	.....	.....	.....56,148	.....	.....777,966	.....	.....	.....(41,762)	(412,265)	.....	.....	03.....
JUL 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/18/2019....	07/16/2021....	7,142	2,106,132	294.9.....	56,860	.....	.....	.....8,344	.....	.....141,326	.....	.....	.....(7,020)	(79,895)	.....	.....	03.....
JUN 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/18/2019....	06/23/2021....	5,492	1,545,263	281.36.....	82,703	.....	.....	.....9,842	.....	.....182,914	.....	.....	.....(10,543)	(95,683)	.....	.....	03.....
JUN 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/18/2019....	06/18/2021....	7,248	2,098,540	289.54.....	74,358	.....	.....	.....8,383	.....	.....182,113	.....	.....	.....(9,546)	(101,996)	.....	.....	03.....
MAY 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/18/2019....	05/21/2021....	16,133	4,561,889	282.77.....	224,314	.....	.....	.....17,001	.....	.....514,588	.....	.....	.....(29,997)	(276,962)	.....	.....	03.....
APR 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/18/2019....	04/01/2021....	2,201	613,268	278.6.....	35,853	.....	.....	.....57	.....	.....79,398	.....	.....	.....(5,180)	(41,725)	.....	.....	03.....
MAY 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/18/2019....	05/03/2021....	1,777	498,624	280.64.....	26,901	.....	.....	.....1,356	.....	.....60,459	.....	.....	.....(3,696)	(32,089)	.....	.....	03.....
APR 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/18/2019....	04/23/2021....	13,036	3,719,783	285.35.....	157,849	.....	.....	.....5,627	.....	.....382,193	.....	.....	.....(22,026)	(213,592)	.....	.....	03.....
AUG 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/18/2019....	08/17/2021....	19,830	5,689,905	286.93.....	240,488	.....	.....	.....43,924	.....	.....550,010	.....	.....	.....(28,442)	(294,045)	.....	.....	03.....
JUL 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/18/2019....	07/23/2021....	13,457	3,806,460	282.87.....	192,792	.....	.....	.....29,859	.....	.....427,823	.....	.....	.....(23,576)	(224,039)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Call.....	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	.....	.....	.....476	.....	.....3,699	.....	.....	.....(392)	1,870	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....119,338	.....	.....307,567	.....	.....	.....(22,469)	114,970	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Call.....	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	.....	.....	.....2,604	.....	.....19,793	.....	.....	.....(2,114)	10,190	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Call.....	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	.....	.....	.....771	.....	.....6,317	.....	.....	.....(619)	2,623	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Call.....	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	.....	.....	.....2,215	.....	.....16,372	.....	.....	.....(1,762)	8,602	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/24/2019....	07/23/2021....	1,584	445,744	281.34.....	10,853	.....	.....	.....1,693	.....	.....11,878	.....	.....	.....(1,338)	6,866	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....69,944	.....	.....181,027	.....	.....	.....(13,253)	67,685	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....66,550	.....	.....166,406	.....	.....	.....(12,584)	69,240	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....116,250	.....	.....293,609	.....	.....	.....(21,933)	117,868	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call.....	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	.....	.....	.....1,621	.....	.....10,000	.....	.....	.....(1,919)	9,437	.....	.....	03.....

QE06.51

SCHEDULE DB - PART A - SECTION 1

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

QE06.52

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	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)
JUL 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....3,454	.....	.....9,967	.....	.....	.....(2,725)	16,657	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....143,458	.....	.....214,485	.....	.....	.....(27,412)	191,992	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....175,401	.....	.....271,864	.....	.....	.....(33,305)	225,721	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....186,489	.....	.....302,475	.....	.....	.....(35,334)	228,875	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....327,662	.....	.....503,805	.....	.....	.....(61,693)	420,606	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....161,199	.....	.....250,141	.....	.....	.....(30,351)	205,164	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/24/2019....	06/29/2021....	779	300,081	385.06.....	8,518	.....	.....	.....1,089	.....	.....4,606	.....	.....	.....(1,085)	6,058	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....496	.....	.....1,624	.....	.....	.....(484)	2,933	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....15,872	.....	.....52,008	.....	.....	.....(13,347)	78,991	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/24/2019....	07/16/2021....	7,441	2,865,864	385.16.....	81,997	.....	.....	.....12,136	.....	.....45,917	.....	.....	.....(10,207)	57,054	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....16,804	.....	.....48,957	.....	.....	.....(13,750)	84,196	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....7,818	.....	.....21,545	.....	.....	.....(6,338)	39,402	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....13,707	.....	.....55,678	.....	.....	.....(11,014)	58,510	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....5,072	.....	.....13,603	.....	.....	.....(4,041)	25,269	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Call.....	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	.....	.....	.....2,017	.....	.....13,481	.....	.....	.....(1,595)	8,531	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Call.....	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	.....	.....	.....11,488	.....	.....93,575	.....	.....	.....(8,760)	34,818	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Call.....	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	.....	.....	.....10,844	.....	.....82,810	.....	.....	.....(8,201)	36,347	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Call.....	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	.....	.....	.....1,265	.....	.....8,563	.....	.....	.....(948)	4,828	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....245,641	.....	.....638,664	.....	.....	.....(45,962)	232,187	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....60,587	.....	.....148,550	.....	.....	.....(11,312)	64,571	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....93,896	.....	.....238,909	.....	.....	.....(17,496)	92,450	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....108,842	.....	.....286,902	.....	.....	.....(20,238)	97,691	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
JUL 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....99,343	.....	.....238,404	.....	.....	.....(18,434)	108,720	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....481	.....	.....2,260	.....	.....	.....(481)	2,528	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....6,234	.....	.....15,050	.....	.....	.....(4,794)	30,415	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....10,631	.....	.....27,608	.....	.....	.....(8,107)	50,396	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2019....	07/28/2021....	...4,312	...1,658,103	384.51.....	48,858	.....	.....	.....7,976	.....	.....29,310	.....	.....	.....(6,032)	32,717	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....5,828	.....	.....14,860	.....	.....	.....(4,372)	27,277	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....3,437	.....	.....4,597	.....	.....	.....(646)	4,878	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....116,492	.....	.....165,252	.....	.....	.....(21,934)	158,596	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....163,410	.....	.....237,715	.....	.....	.....(30,576)	216,576	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....232,843	.....	.....350,229	.....	.....	.....(43,477)	299,142	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....332,245	.....	.....487,132	.....	.....	.....(61,653)	433,432	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....723	.....	.....2,441	.....	.....	.....(718)	4,275	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....473	.....	.....2,344	.....	.....	.....(440)	2,178	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....523	.....	.....1,667	.....	.....	.....(474)	2,836	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....979	.....	.....3,049	.....	.....	.....(851)	5,088	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....660	.....	.....2,592	.....	.....	.....(553)	2,995	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....520	.....	.....1,029	.....	.....	.....(411)	2,728	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....28,228	.....	.....76,776	.....	.....	.....(22,284)	137,177	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....13,051	.....	.....43,581	.....	.....	.....(10,302)	59,098	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....472	.....	.....2,145	.....	.....	.....(400)	1,985	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....101,150	.....	.....172,506	.....	.....	.....(18,770)	115,164	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	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			148,594		266,306			(27,573)	159,234			03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
AUG 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....117,493	....	.....214,786	.....	.....	.....(21,668)	121,525	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....163,755	....	.....308,341	.....	.....	.....(30,139)	161,669	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....193,921	....	.....383,852	.....	.....	.....(35,473)	174,126	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....376	....	.....1,171	.....	.....	.....(284)	1,629	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/06/2019....	07/30/2021....	...17,926	6,957,692	388.13.....	138,928	.....	.....	.....23,218	....	.....84,968	.....	.....	.....(17,270)	92,319	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....17,097	....	.....68,197	.....	.....	.....(12,410)	62,724	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....6,688	....	.....29,894	.....	.....	.....(4,818)	22,393	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/06/2019....	08/04/2021....	...3,924	1,516,140	386.38.....	32,961	.....	.....	.....5,700	....	.....22,690	.....	.....	.....(4,069)	20,454	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/06/2019....	08/05/2021....	...7,037	2,706,995	384.7.....	63,611	.....	.....	.....11,066	....	.....47,935	.....	.....	.....(7,843)	37,030	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....13,091	....	.....28,000	.....	.....	.....(2,480)	10,706	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....4,290	....	.....7,068	.....	.....	.....(803)	5,125	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	08/06/2019....	07/29/2022....	...6,214	1,833,310	295.01.....	60,041	.....	.....	.....26,767	....	.....129,211	.....	.....	.....(4,966)	(67,013)	.....	.....	03.....
JUL 21 NYSE Zebra Edge Call.....	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	.....	.....	.....3,424	....	.....57,744	.....	.....	.....(2,569)	(35,460)	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call.....	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	.....	.....	.....43,682	....	.....211,532	.....	.....	.....(8,106)	(110,397)	.....	.....	03.....
AUG 22 NYSE Zebra Edge Call.....	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	.....	.....	.....53,954	....	.....259,721	.....	.....	.....(9,930)	(135,624)	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call.....	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	.....	.....	.....12,719	....	.....63,205	.....	.....	.....(2,445)	(33,592)	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call.....	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	.....	.....	.....11,681	....	.....57,604	.....	.....	.....(2,219)	(30,465)	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call.....	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	.....	.....	.....17,587	....	.....88,711	.....	.....	.....(3,463)	(46,306)	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call.....	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	.....	.....	.....36,839	....	.....179,211	.....	.....	.....(6,878)	(93,570)	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call.....	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	.....	.....	.....13,724	....	.....66,381	.....	.....	.....(2,547)	(34,544)	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call.....	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	.....	.....	.....10,764	....	.....52,605	.....	.....	.....(2,030)	(27,872)	.....	.....	03.....
AUG 21 NYSE Zebra Edge Call.....	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			2,952		47,159			(2,092)	(28,969)			03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 22 NYSE Zebra Edge Call.....	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	.....	.....	.....77,503	....	.....378,792	.....	.....	.....(14,593)	(197,274)	.....	.....	03.....
AUG 22 NYSE Zebra Edge Call.....	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	.....	.....	.....42,715	....	.....203,928	.....	.....	.....(7,814)	(105,494)	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call.....	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	.....	.....	.....32,140	....	.....157,292	.....	.....	.....(6,053)	(82,109)	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call.....	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	.....	.....	.....36,542	....	.....179,768	.....	.....	.....(6,923)	(94,029)	.....	.....	03.....
JUL 21 NYSE Zebra Edge Call.....	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	.....	.....	.....4,014	....	.....79,244	.....	.....	.....(3,610)	(48,423)	.....	.....	03.....
JUL 21 NYSE Zebra Edge Call.....	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	.....	.....	.....2,984	....	.....53,064	.....	.....	.....(2,379)	(32,484)	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call.....	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	.....	.....	.....17,617	....	.....88,431	.....	.....	.....(3,417)	(46,634)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Call.....	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	.....	.....	.....8,425	....	.....59,957	.....	.....	.....(6,264)	30,289	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call....	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	.....	.....	.....125,743	....	.....352,059	.....	.....	.....(23,001)	92,298	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call....	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	.....	.....	.....253,833	....	.....661,561	.....	.....	.....(46,152)	229,570	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Call....	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	.....	.....	.....10,581	....	.....89,253	.....	.....	.....(7,616)	25,434	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Call....	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	.....	.....	.....835	....	.....7,080	.....	.....	.....(598)	1,923	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Call....	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	.....	.....	.....621	....	.....4,764	.....	.....	.....(435)	1,746	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Call....	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	.....	.....	.....2,336	....	.....19,050	.....	.....	.....(1,642)	5,710	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call....	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	.....	.....	.....224,961	....	.....597,440	.....	.....	.....(41,489)	200,280	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call....	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	.....	.....	.....80,957	....	.....211,633	.....	.....	.....(14,900)	74,647	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call....	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	.....	.....	.....128,777	....	.....347,579	.....	.....	.....(23,652)	108,385	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call....	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	.....	.....	.....113,269	....	.....304,297	.....	.....	.....(20,763)	96,063	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/09/2019....	08/06/2021....	6,278	2,433,693	387.64.....	56,504	.....	.....	.....9,932	....	.....32,159	.....	.....	.....(6,986)	38,779	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call..	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	.....	.....	.....26,404	....	.....92,769	.....	.....	.....(18,567)	98,949	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....1,675	....	.....2,575	.....	.....	.....(309)	2,065	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call..	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			3,746		6,411			(688)	4,087			03.....

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
AUG 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....4,567	.....	.....8,293	.....	.....	.....(836)	4,573	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....305,018	.....	.....532,333	.....	.....	.....(55,796)	322,830	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....150,866	.....	.....245,723	.....	.....	.....(27,597)	173,709	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....89,772	.....	.....149,677	.....	.....	.....(16,322)	99,855	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Call....	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	.....	.....	.....4,922	.....	.....34,086	.....	.....	.....(3,354)	15,148	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Call....	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	.....	.....	.....1,516	.....	.....10,247	.....	.....	.....(1,027)	4,752	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Call....	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	.....	.....	.....3,855	.....	.....28,188	.....	.....	.....(2,588)	10,472	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Call....	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	.....	.....	.....3,383	.....	.....22,300	.....	.....	.....(2,256)	10,606	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/15/2019....	08/13/2021....	1,323	366,715	277.13.....	10,282	.....	.....	.....1,906	.....	.....14,853	.....	.....	.....(1,269)	4,299	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call....	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	.....	.....	.....112,536	.....	.....299,308	.....	.....	.....(20,419)	94,419	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call....	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	.....	.....	.....82,833	.....	.....220,598	.....	.....	.....(15,000)	68,843	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call....	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	.....	.....	.....86,151	.....	.....223,074	.....	.....	.....(15,569)	76,906	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call....	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	.....	.....	.....101,511	.....	.....255,333	.....	.....	.....(18,309)	96,558	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....337	.....	.....1,860	.....	.....	.....(335)	1,545	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....573	.....	.....596	.....	.....	.....(108)	918	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....2,532	.....	.....3,800	.....	.....	.....(473)	3,213	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....3,177	.....	.....6,323	.....	.....	.....(581)	2,660	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....2,168	.....	.....3,461	.....	.....	.....(393)	2,503	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....297,783	.....	.....493,919	.....	.....	.....(54,033)	329,371	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....600,520	.....	.....1,007,795	.....	.....	.....(108,311)	649,586	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/15/2019....	07/20/2021....	1,500	584,456	389.65.....	11,895	.....	.....	.....1,874	.....	.....5,718	.....	.....	.....(1,518)	8,761	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/15/2019....	07/29/2021....	1,509	591,696	392.21.....	10,787			1,811		4,405			(1,360)	8,331			03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
AUG 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....13,905	.....	.....45,447	.....	.....	.....(9,551)	51,834	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/15/2019....	08/10/2021....	8,689	3,359,090	386.6.....	80,198	.....	.....	.....14,578	.....	.....50,066	.....	.....	.....(9,942)	52,478	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/15/2019....	08/11/2021....	3,065	1,176,738	383.9.....	31,664	.....	.....	.....5,795	.....	.....22,758	.....	.....	.....(3,920)	18,927	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/15/2019....	08/12/2021....	5,177	1,993,792	385.16.....	50,885	.....	.....	.....9,365	.....	.....34,391	.....	.....	.....(6,291)	31,728	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....10,979	.....	.....29,059	.....	.....	.....(7,321)	43,171	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....16,857	.....	.....55,658	.....	.....	.....(11,238)	60,170	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/21/2019....	08/06/2021....	577	219,694	380.62.....	7,400	.....	.....	.....1,326	.....	.....5,578	.....	.....	.....(930)	4,227	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....259,577	.....	.....410,106	.....	.....	.....(46,445)	290,612	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....20,340	.....	.....27,600	.....	.....	.....(3,625)	26,172	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....399,427	.....	.....597,669	.....	.....	.....(71,044)	470,348	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....16,806	.....	.....40,668	.....	.....	.....(11,203)	67,447	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....13,075	.....	.....39,704	.....	.....	.....(8,528)	46,699	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....8,177	.....	.....23,930	.....	.....	.....(5,297)	29,474	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....9,137	.....	.....29,841	.....	.....	.....(5,873)	30,786	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....8,636	.....	.....25,918	.....	.....	.....(5,513)	30,200	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....5,282	.....	.....12,332	.....	.....	.....(3,347)	20,287	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....9,647	.....	.....13,174	.....	.....	.....(1,740)	12,503	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....143,852	.....	.....218,767	.....	.....	.....(25,790)	168,218	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call.....	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	.....	.....	.....18,964	.....	.....78,188	.....	.....	.....(3,601)	(34,479)	.....	.....	03.....
AUG 22 NYSE Zebra Edge Call.....	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	.....	.....	.....31,124	.....	.....122,967	.....	.....	.....(5,580)	(53,340)	.....	.....	03.....
AUG 22 NYSE Zebra Edge Call.....	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	.....	.....	.....49,900	.....	.....195,204	.....	.....	.....(8,876)	(84,840)	.....	.....	03.....
AUG 22 NYSE Zebra Edge Call.....	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			20,835		80,476			(3,705)	(34,865)			03.....

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SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/21/2019....	08/12/2022....	13,938	4,178,908	299.83.....	130,040	.....	.....	.....59,698	.....	.....235,222	.....	.....	.....(10,767)	(102,567)	.....	.....	03.....
AUG 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/21/2019....	08/08/2022....	7,508	2,223,634	296.16.....	81,720	.....	.....	.....37,349	.....	.....149,050	.....	.....	.....(6,791)	(65,016)	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/21/2019....	07/29/2022....	4,485	1,351,140	301.24.....	38,913	.....	.....	.....17,587	.....	.....70,461	.....	.....	.....(3,264)	(30,917)	.....	.....	03.....
AUG 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/21/2019....	08/16/2022....	5,445	1,626,870	298.8.....	53,263	.....	.....	.....24,556	.....	.....96,450	.....	.....	.....(4,394)	(41,982)	.....	.....	03.....
AUG 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/21/2019....	08/05/2022....	4,861	1,447,320	297.74.....	49,385	.....	.....	.....22,496	.....	.....90,044	.....	.....	.....(4,116)	(39,409)	.....	.....	03.....
AUG 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/21/2019....	08/12/2022....	3,264	965,993	295.97.....	35,894	.....	.....	.....16,478	.....	.....65,368	.....	.....	.....(2,972)	(28,451)	.....	.....	03.....
AUG 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/21/2019....	08/05/2022....	5,663	1,693,061	298.96.....	54,594	.....	.....	.....24,871	.....	.....99,294	.....	.....	.....(4,550)	(43,473)	.....	.....	03.....
AUG 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/21/2019....	08/06/2021....	2,870	853,938	297.5.....	21,925	.....	.....	.....3,921	.....	.....49,563	.....	.....	.....(2,756)	(26,268)	.....	.....	03.....
AUG 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/21/2019....	08/20/2021....	160	48,466	302.08.....	963	.....	.....	.....187	.....	.....2,088	.....	.....	.....(119)	(1,102)	.....	.....	03.....
AUG 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/21/2019....	08/10/2021....	6,148	1,832,281	298.02.....	45,836	.....	.....	.....8,404	.....	.....103,132	.....	.....	.....(5,729)	(54,589)	.....	.....	03.....
AUG 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/21/2019....	08/19/2021....	3,724	1,122,546	301.43.....	23,173	.....	.....	.....4,480	.....	.....50,648	.....	.....	.....(2,861)	(26,740)	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/21/2019....	07/21/2022....	3,602	1,072,202	297.68.....	36,327	.....	.....	.....16,270	.....	.....66,655	.....	.....	.....(3,070)	(29,388)	.....	.....	03.....
AUG 21 NYSE Zebra Edge Call.....	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	.....	.....	.....4,036	.....	.....48,389	.....	.....	.....(2,692)	(25,600)	.....	.....	03.....
AUG 22 NYSE Zebra Edge Call.....	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	.....	.....	.....53,580	.....	.....212,889	.....	.....	.....(9,722)	(92,977)	.....	.....	03.....
AUG 22 NYSE Zebra Edge Call.....	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	.....	.....	.....26,193	.....	.....104,137	.....	.....	.....(4,792)	(45,569)	.....	.....	03.....
AUG 22 NYSE Zebra Edge Call.....	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	.....	.....	.....16,196	.....	.....64,181	.....	.....	.....(2,921)	(27,972)	.....	.....	03.....
JUL 21 NYSE Zebra Edge Call.....	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	.....	.....	.....4,559	.....	.....62,265	.....	.....	.....(3,479)	(33,173)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQU57RNE97.	08/27/2019....	08/17/2021....	1,881	527,290	280.33.....	13,543	.....	.....	.....2,613	.....	.....16,049	.....	.....	.....(1,690)	7,662	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQU57RNE97.	08/27/2019....	08/16/2022....	17,701	5,016,707	283.42.....	152,579	.....	.....	.....70,733	.....	.....162,339	.....	.....	.....(12,657)	72,086	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQU57RNE97.	08/27/2019....	08/17/2022....	7,831	2,214,111	282.74.....	69,538	.....	.....	.....32,273	.....	.....75,074	.....	.....	.....(5,763)	31,939	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQU57RNE97.	08/27/2019....	08/18/2022....	16,549	4,684,429	283.07.....	144,966	.....	.....	.....67,351	.....	.....155,446	.....	.....	.....(12,002)	67,429	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQU57RNE97.	08/27/2019....	08/19/2022....	29,916	8,513,270	284.57.....	245,612			114,226		254,984			(20,318)	120,976			03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
AUG 22 JPMorgan MOZAIC Call...	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	.....	.....	.....160,921	.....	.....353,922	.....	.....	.....(28,454)	172,967	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call...	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	.....	.....	.....57,939	.....	.....125,055	.....	.....	.....(10,224)	63,874	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call...	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	.....	.....	.....29,551	.....	.....64,027	.....	.....	.....(5,206)	32,312	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call...	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	.....	.....	.....54,598	.....	.....119,677	.....	.....	.....(9,598)	58,431	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call...	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	.....	.....	.....81,736	.....	.....193,513	.....	.....	.....(14,339)	75,214	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Call...	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	.....	.....	.....1,462	.....	.....8,753	.....	.....	.....(938)	4,360	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/27/2019....	08/19/2021....	909	251,856	276.95.....	7,903	.....	.....	.....1,541	.....	.....10,385	.....	.....	.....(984)	3,656	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Call...	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	.....	.....	.....2,117	.....	.....12,910	.....	.....	.....(1,340)	5,980	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Call...	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	.....	.....	.....2,753	.....	.....14,515	.....	.....	.....(1,746)	9,166	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Call...	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	.....	.....	.....7,510	.....	.....39,897	.....	.....	.....(4,630)	23,711	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Call...	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	.....	.....	.....8,653	.....	.....55,078	.....	.....	.....(5,298)	20,806	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Call...	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	.....	.....	.....5,218	.....	.....32,109	.....	.....	.....(3,173)	13,202	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call...	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	.....	.....	.....214,328	.....	.....506,697	.....	.....	.....(38,425)	206,826	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....27,274	.....	.....81,270	.....	.....	.....(17,288)	93,738	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....133,375	.....	.....199,683	.....	.....	.....(23,722)	155,609	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....126,001	.....	.....188,899	.....	.....	.....(22,279)	145,820	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....170,876	.....	.....281,963	.....	.....	.....(30,154)	176,537	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....251,575	.....	.....391,694	.....	.....	.....(44,136)	276,918	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....9,549	.....	.....28,770	.....	.....	.....(5,925)	31,758	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/27/2019....	08/24/2021....	3,113	1,196,421	384.37.....	34,271	.....	.....	.....6,870	.....	.....22,813	.....	.....	.....(4,237)	21,383	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....13,151	.....	.....40,060	.....	.....	.....(8,050)	42,717	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call...	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			14,317		35,178			(8,708)	51,001			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)
JUL 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....6,624	.....	.....12,208	.....	.....	.....(1,284)	6,693	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....1,019	.....	.....1,435	.....	.....	.....(187)	1,304	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....1,090	.....	.....1,223	.....	.....	.....(198)	1,602	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....5,773	.....	.....8,141	.....	.....	.....(1,036)	7,189	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....542	.....	.....1,136	.....	.....	.....(364)	2,231	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....5,048	.....	.....6,401	.....	.....	.....(916)	6,748	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....6,661	.....	.....8,440	.....	.....	.....(1,184)	8,731	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....357,772	.....	.....472,986	.....	.....	.....(62,768)	447,760	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....213,028	.....	.....275,135	.....	.....	.....(37,156)	270,018	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....123,525	.....	.....163,025	.....	.....	.....(21,503)	153,586	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....320,689	.....	.....409,968	.....	.....	.....(55,505)	406,555	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....16,109	.....	.....40,148	.....	.....	.....(9,733)	55,695	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....32,100	.....	.....70,443	.....	.....	.....(19,389)	116,433	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....21,809	.....	.....45,735	.....	.....	.....(12,915)	78,607	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....16,157	.....	.....34,501	.....	.....	.....(9,502)	57,458	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....6,653	.....	.....13,957	.....	.....	.....(3,889)	23,643	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....3,864	.....	.....6,958	.....	.....	.....(2,244)	14,270	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....10,883	.....	.....19,587	.....	.....	.....(6,279)	39,937	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....3,349	.....	.....5,246	.....	.....	.....(608)	3,694	.....	.....	03.....
AUG 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	09/04/2019....	08/26/2022....	14,172	4,205,524	296.74.....	161,643	.....	.....	.....76,283	.....	.....275,526	.....	.....	.....(13,384)	(109,822)	.....	.....	03.....
SEP 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	09/04/2019....	09/02/2022....	11,309	3,399,276	300.59.....	110,240	.....	.....	.....52,398	.....	.....185,385	.....	.....	.....(9,069)	(73,300)	.....	.....	03.....
AUG 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	09/04/2019....	08/30/2022....	11,326	3,400,077	300.2.....	112,040			53,096		188,907			(9,242)	(74,878)			03.....

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
AUG 22 NYSE Zebra Edge Call.....	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	.....	.....	.....41,806	.....	.....149,988	.....	.....	.....(7,335)	(59,662)	.....	.....	03.....
AUG 22 NYSE Zebra Edge Call.....	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	.....	.....	.....36,145	.....	.....132,954	.....	.....	.....(6,573)	(53,401)	.....	.....	03.....
AUG 22 NYSE Zebra Edge Call.....	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	.....	.....	.....66,417	.....	.....240,604	.....	.....	.....(11,720)	(96,045)	.....	.....	03.....
SEP 21 NYSE Zebra Edge Call.....	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	.....	.....	.....9,528	.....	.....90,352	.....	.....	.....(5,498)	(44,203)	.....	.....	03.....
AUG 22 NYSE Zebra Edge Call.....	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	.....	.....	.....65,021	.....	.....234,093	.....	.....	.....(11,565)	(93,160)	.....	.....	03.....
AUG 21 NYSE Zebra Edge Call.....	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	.....	.....	.....10,087	.....	.....101,715	.....	.....	.....(6,136)	(50,032)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Call....	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	.....	.....	.....6,239	.....	.....38,735	.....	.....	.....(3,770)	14,061	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call....	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	.....	.....	.....72,020	.....	.....153,908	.....	.....	.....(12,514)	75,695	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call....	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	.....	.....	.....33,923	.....	.....69,248	.....	.....	.....(5,883)	37,989	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call....	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	.....	.....	.....49,343	.....	.....98,859	.....	.....	.....(8,540)	56,480	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call....	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	.....	.....	.....124,001	.....	.....254,545	.....	.....	.....(21,298)	135,997	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call....	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	.....	.....	.....26,743	.....	.....52,267	.....	.....	.....(4,584)	31,147	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call....	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	.....	.....	.....54,008	.....	.....110,613	.....	.....	.....(9,241)	59,094	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call....	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	.....	.....	.....3,372	.....	.....7,012	.....	.....	.....(576)	3,598	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Call....	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	.....	.....	.....25,345	.....	.....123,894	.....	.....	.....(15,307)	79,675	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Call....	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	.....	.....	.....10,369	.....	.....54,198	.....	.....	.....(6,100)	29,237	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Call....	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	.....	.....	.....2,986	.....	.....13,368	.....	.....	.....(1,744)	9,535	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Call....	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	.....	.....	.....3,255	.....	.....15,415	.....	.....	.....(1,890)	9,874	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Call....	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	.....	.....	.....8,248	.....	.....41,066	.....	.....	.....(4,758)	23,649	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Call....	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	.....	.....	.....7,143	.....	.....36,176	.....	.....	.....(3,992)	19,004	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call....	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	.....	.....	.....112,124	.....	.....237,029	.....	.....	.....(19,556)	120,549	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call....	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	.....	.....	.....40,076	.....	.....79,238	.....	.....	.....(6,976)	46,988	.....	.....	03.....

QE06.61

SCHEDULE DB - PART A - SECTION 1

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

QE06.62

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	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)
AUG 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....999	.....	.....2,993	.....	.....	.....(645)	3,393	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....6,506	.....	.....17,464	.....	.....	.....(3,591)	19,225	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....26,087	.....	.....74,054	.....	.....	.....(14,403)	74,686	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....1,899	.....	.....2,964	.....	.....	.....(334)	2,038	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....123,889	.....	.....175,121	.....	.....	.....(21,443)	144,625	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....163,441	.....	.....248,062	.....	.....	.....(28,287)	177,594	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....150,583	.....	.....220,392	.....	.....	.....(25,863)	168,570	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....310,344	.....	.....477,394	.....	.....	.....(53,000)	326,871	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....417,400	.....	.....655,078	.....	.....	.....(71,284)	429,177	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/12/2019....	08/27/2021....	811	314,995	388.59.....	7,239	.....	.....	.....1,511	.....	.....4,050	.....	.....	.....(911)	4,976	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....430	.....	.....1,008	.....	.....	.....(258)	1,492	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....1,549	.....	.....2,952	.....	.....	.....(896)	5,516	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....14,910	.....	.....43,340	.....	.....	.....(8,601)	44,559	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....9,108	.....	.....22,040	.....	.....	.....(5,256)	29,812	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....5,731	.....	.....16,048	.....	.....	.....(3,225)	16,949	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....18,686	.....	.....42,326	.....	.....	.....(10,444)	60,588	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....6,912	.....	.....14,613	.....	.....	.....(3,839)	22,834	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....745	.....	.....1,897	.....	.....	.....(428)	2,347	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....244,885	.....	.....411,842	.....	.....	.....(41,505)	225,393	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....421,844	.....	.....688,723	.....	.....	.....(71,098)	402,332	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....226,195	.....	.....363,661	.....	.....	.....(38,122)	220,345	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....11,846	.....	.....32,416	.....	.....	.....(6,540)	34,244	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
SEP 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....19,973	.....	.....56,978	.....	.....	.....(10,828)	55,021	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....11,507	.....	.....36,301	.....	.....	.....(6,200)	29,266	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....22,034	.....	.....74,554	.....	.....	.....(11,803)	52,211	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....11,030	.....	.....30,768	.....	.....	.....(5,873)	30,099	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....11,651	.....	.....31,084	.....	.....	.....(6,170)	32,417	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....1,210	.....	.....1,907	.....	.....	.....(217)	1,308	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....234,384	.....	.....368,456	.....	.....	.....(39,802)	237,390	.....	.....	03.....
AUG 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	09/18/2019....	08/26/2022....	8,003	2,413,918	301.61.....	69,671	.....	.....	.....33,310	.....	.....124,697	.....	.....	.....(5,844)	(53,984)	.....	.....	03.....
SEP 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	09/18/2019....	09/06/2022....	9,804	2,960,650	301.97.....	84,676	.....	.....	.....40,935	.....	.....150,707	.....	.....	.....(7,030)	(64,854)	.....	.....	03.....
SEP 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	09/18/2019....	09/17/2021....	7,111	2,133,604	300.06.....	49,160	.....	.....	.....11,450	.....	.....106,622	.....	.....	.....(6,061)	(55,602)	.....	.....	03.....
SEP 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	09/18/2019....	09/09/2022....	14,989	4,402,895	293.75.....	183,587	.....	.....	.....89,008	.....	.....330,245	.....	.....	.....(15,200)	(141,031)	.....	.....	03.....
SEP 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	09/18/2019....	09/13/2022....	12,769	3,796,785	297.35.....	135,268	.....	.....	.....65,833	.....	.....242,813	.....	.....	.....(11,159)	(104,159)	.....	.....	03.....
SEP 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	09/18/2019....	09/09/2022....	10,376	3,112,922	300.01.....	97,882	.....	.....	.....47,454	.....	.....175,116	.....	.....	.....(8,105)	(75,349)	.....	.....	03.....
SEP 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	09/18/2019....	09/16/2022....	21,714	6,481,231	298.48.....	219,754	.....	.....	.....107,267	.....	.....393,380	.....	.....	.....(18,078)	(168,643)	.....	.....	03.....
SEP 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	09/18/2019....	09/03/2021....	3,656	1,095,716	299.72.....	25,362	.....	.....	.....5,527	.....	.....55,739	.....	.....	.....(3,188)	(29,285)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Call....	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	.....	.....	.....1,955	.....	.....7,529	.....	.....	.....(1,086)	6,071	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Call....	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	.....	.....	.....11,421	.....	.....43,344	.....	.....	.....(5,873)	32,124	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Call....	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	.....	.....	.....5,807	.....	.....20,914	.....	.....	.....(2,968)	16,797	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call....	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	.....	.....	.....32,607	.....	.....56,531	.....	.....	.....(5,569)	40,413	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call....	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	.....	.....	.....79,838	.....	.....142,804	.....	.....	.....(13,558)	95,179	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call....	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	.....	.....	.....38,464	.....	.....69,501	.....	.....	.....(6,519)	45,239	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call....	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			29,215		55,572			(4,942)	32,165			03.....

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
SEP 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....48,569	.....	.....94,703	.....	.....	.....(8,201)	51,467	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....77,314	.....	.....130,495	.....	.....	.....(13,031)	96,802	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....119,364	.....	.....210,167	.....	.....	.....(20,004)	142,441	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....38,652	.....	.....66,491	.....	.....	.....(6,466)	47,119	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Call.....	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	.....	.....	.....6,693	.....	.....27,315	.....	.....	.....(3,697)	19,781	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....24,808	.....	.....44,353	.....	.....	.....(4,142)	28,972	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....68,002	.....	.....118,510	.....	.....	.....(11,333)	81,438	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....40,941	.....	.....66,626	.....	.....	.....(6,811)	52,187	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Call.....	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	.....	.....	.....4,452	.....	.....18,972	.....	.....	.....(2,459)	12,691	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Call.....	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	.....	.....	.....7,807	.....	.....38,847	.....	.....	.....(4,208)	17,240	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Call.....	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	.....	.....	.....7,851	.....	.....34,920	.....	.....	.....(4,208)	20,352	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Call.....	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	.....	.....	.....4,492	.....	.....20,868	.....	.....	.....(2,390)	10,851	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Call.....	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	.....	.....	.....12,442	.....	.....56,860	.....	.....	.....(6,586)	30,420	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Call.....	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	.....	.....	.....5,631	.....	.....23,324	.....	.....	.....(2,980)	15,382	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Call.....	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	.....	.....	.....14,144	.....	.....56,079	.....	.....	.....(7,317)	38,754	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....2,112	.....	.....6,986	.....	.....	.....(1,274)	5,967	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....14,583	.....	.....26,664	.....	.....	.....(7,458)	45,403	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....2,418	.....	.....4,217	.....	.....	.....(408)	1,991	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....202,675	.....	.....294,415	.....	.....	.....(34,160)	217,138	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....235,937	.....	.....329,733	.....	.....	.....(39,543)	261,459	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....199,255	.....	.....287,051	.....	.....	.....(33,332)	213,550	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	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			285,540		382,019			(47,501)	327,076			03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
SEP 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....765	.....	.....1,916	.....	.....	.....(427)	2,311	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....592	.....	.....2,224	.....	.....	.....(322)	1,227	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....584	.....	.....1,040	.....	.....	.....(309)	1,896	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....36,544	.....	.....88,472	.....	.....	.....(19,346)	105,459	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....22,953	.....	.....61,270	.....	.....	.....(12,153)	62,757	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....16,278	.....	.....43,192	.....	.....	.....(8,469)	43,674	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....13,339	.....	.....35,830	.....	.....	.....(6,899)	35,241	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....8,409	.....	.....22,042	.....	.....	.....(4,326)	22,406	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....5,673	.....	.....12,129	.....	.....	.....(3,426)	19,867	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....6,351	.....	.....15,441	.....	.....	.....(3,361)	18,179	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....5,304	.....	.....9,988	.....	.....	.....(2,696)	16,151	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....41,202	.....	.....98,748	.....	.....	.....(20,949)	113,262	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....6,726	.....	.....10,944	.....	.....	.....(1,134)	6,233	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....219,699	.....	.....304,805	.....	.....	.....(36,548)	242,777	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....180,419	.....	.....254,606	.....	.....	.....(30,015)	196,030	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....250,872	.....	.....356,643	.....	.....	.....(41,504)	268,868	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Call....	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	.....	.....	.....2,060	.....	.....9,711	.....	.....	.....(1,046)	5,225	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call....	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	.....	.....	.....20,023	.....	.....47,470	.....	.....	.....(3,294)	17,344	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call....	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	.....	.....	.....29,012	.....	.....70,646	.....	.....	.....(4,766)	23,589	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Call....	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	.....	.....	.....4,361	.....	.....24,353	.....	.....	.....(2,219)	9,109	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Call....	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	.....	.....	.....8,048	.....	.....46,242	.....	.....	.....(4,001)	15,120	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Call....	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			14,478		81,370			(7,160)	27,997			03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
SEP 21 JPMorgan MOZAIC Call....	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	.....	.....	.....3,828	.....	.....21,962	.....	.....	.....(1,884)	7,022	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Call....	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	.....	.....	.....7,968	.....	.....49,051	.....	.....	.....(3,898)	11,853	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call....	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	.....	.....	.....66,661	.....	.....154,295	.....	.....	.....(11,028)	61,179	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call....	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	.....	.....	.....34,311	.....	.....82,852	.....	.....	.....(5,666)	28,792	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call....	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	.....	.....	.....16,371	.....	.....38,774	.....	.....	.....(2,699)	14,267	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....593	.....	.....1,345	.....	.....	.....(341)	1,908	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....148,817	.....	.....224,435	.....	.....	.....(24,575)	149,386	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....330,527	.....	.....513,638	.....	.....	.....(54,284)	317,415	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....167,258	.....	.....259,577	.....	.....	.....(27,470)	160,917	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....4,163	.....	.....7,124	.....	.....	.....(2,117)	12,949	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....25,626	.....	.....54,623	.....	.....	.....(12,812)	72,392	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....14,116	.....	.....36,891	.....	.....	.....(7,018)	35,629	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....7,931	.....	.....20,416	.....	.....	.....(3,923)	20,076	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....16,751	.....	.....31,599	.....	.....	.....(8,240)	48,787	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....13,863	.....	.....27,197	.....	.....	.....(6,782)	39,566	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....1,297	.....	.....2,431	.....	.....	.....(218)	924	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....2,580	.....	.....3,573	.....	.....	.....(432)	2,879	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Call....	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	.....	.....	.....6,504	.....	.....38,747	.....	.....	.....(3,182)	9,873	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call....	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	.....	.....	.....51,937	.....	.....123,249	.....	.....	.....(8,437)	42,076	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call....	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	.....	.....	.....37,585	.....	.....90,447	.....	.....	.....(6,095)	29,282	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Call....	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	.....	.....	.....17,959	.....	.....104,812	.....	.....	.....(8,599)	27,045	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Call....	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			5,182		29,480			(2,469)	8,284			03.....

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
OCT 21 JPMorgan MOZAIC Call...	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	.....	.....	.....3,775	.....	.....22,020	.....	.....	.....(1,788)	5,474	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Call...	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	.....	.....	.....11,438	.....	.....65,813	.....	.....	.....(5,390)	17,002	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Call...	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	.....	.....	.....8,199	.....	.....46,756	.....	.....	.....(3,865)	12,562	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call...	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	.....	.....	.....59,508	.....	.....145,910	.....	.....	.....(9,720)	44,909	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call...	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	.....	.....	.....21,549	.....	.....51,402	.....	.....	.....(3,514)	17,396	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call...	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	.....	.....	.....35,197	.....	.....86,377	.....	.....	.....(5,729)	26,233	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/10/2019....	09/03/2021....	1,719	660,167	384.05.....	17,568	.....	.....	.....3,951	.....	.....13,211	.....	.....	.....(2,278)	10,028	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....6,115	.....	.....12,037	.....	.....	.....(2,881)	16,484	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....16,501	.....	.....41,984	.....	.....	.....(7,776)	38,829	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....4,725	.....	.....7,006	.....	.....	.....(782)	4,771	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....3,980	.....	.....5,642	.....	.....	.....(653)	4,184	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....103,216	.....	.....157,953	.....	.....	.....(16,952)	99,346	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....103,820	.....	.....148,980	.....	.....	.....(16,959)	107,127	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....148,488	.....	.....210,411	.....	.....	.....(24,210)	154,962	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....547,328	.....	.....803,715	.....	.....	.....(88,755)	545,555	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....105,551	.....	.....148,801	.....	.....	.....(17,117)	110,076	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....1,094	.....	.....2,373	.....	.....	.....(611)	3,413	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....897	.....	.....2,792	.....	.....	.....(481)	2,167	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/10/2019....	09/24/2021....	557	213,136	382.54.....	6,151	.....	.....	.....1,524	.....	.....5,000	.....	.....	.....(774)	3,222	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....41,413	.....	.....108,163	.....	.....	.....(20,255)	100,501	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....9,859	.....	.....19,995	.....	.....	.....(4,746)	26,862	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call...	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			9,479		23,948			(4,538)	22,870			03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
OCT 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....14,011	.....	.....33,692	.....	.....	.....(6,672)	34,618	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....15,235	.....	.....32,556	.....	.....	.....(7,216)	39,823	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/17/2019....	09/16/2021....	614	236,450	385.01.....	6,258	.....	.....	.....1,511	.....	.....4,474	.....	.....	.....(805)	3,690	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....13,523	.....	.....27,488	.....	.....	.....(6,147)	34,065	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....22,888	.....	.....55,882	.....	.....	.....(10,405)	51,943	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....1,078	.....	.....1,289	.....	.....	.....(183)	1,333	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....117,298	.....	.....167,892	.....	.....	.....(18,919)	117,586	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....195,877	.....	.....279,552	.....	.....	.....(31,537)	196,584	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....246,063	.....	.....363,009	.....	.....	.....(39,406)	235,949	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....147,663	.....	.....210,884	.....	.....	.....(23,648)	147,168	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....158,162	.....	.....221,098	.....	.....	.....(25,329)	161,404	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....565	.....	.....1,103	.....	.....	.....(276)	1,569	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/17/2019....	10/01/2021....	808	315,609	390.6.....	6,593	.....	.....	.....1,698	.....	.....3,724	.....	.....	.....(830)	4,475	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....1,294	.....	.....2,651	.....	.....	.....(619)	3,438	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....11,596	.....	.....28,062	.....	.....	.....(5,466)	27,715	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....8,145	.....	.....19,725	.....	.....	.....(3,780)	19,083	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....18,714	.....	.....45,535	.....	.....	.....(8,636)	43,398	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....7,496	.....	.....19,033	.....	.....	.....(3,443)	16,770	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....11,165	.....	.....20,586	.....	.....	.....(5,099)	29,502	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	10/17/2019....	10/01/2021....	7,613	2,291,676	301.04.....	48,382	.....	.....	.....12,449	.....	.....107,948	.....	.....	.....(6,090)	(58,139)	.....	.....	03.....
SEP 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	10/17/2019....	09/06/2022....	6,509	1,975,417	303.47.....	50,841	.....	.....	.....25,252	.....	.....92,930	.....	.....	.....(4,337)	(41,610)	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	10/17/2019....	10/15/2021....	2,341	699,919	298.96.....	16,985			4,613		37,754			(2,097)	(20,060)			03.....

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SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
SEP 22 NYSE Zebra Edge Call.....	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	.....	.....	.....49,498	.....	.....180,248	.....	.....	.....(8,296)	(80,191)	.....	.....	03.....
SEP 21 NYSE Zebra Edge Call.....	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	.....	.....	.....10,167	.....	.....91,573	.....	.....	.....(5,171)	(49,435)	.....	.....	03.....
SEP 22 NYSE Zebra Edge Call.....	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	.....	.....	.....30,474	.....	.....110,120	.....	.....	.....(5,069)	(48,900)	.....	.....	03.....
SEP 22 NYSE Zebra Edge Call.....	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	.....	.....	.....84,478	.....	.....306,890	.....	.....	.....(14,054)	(136,131)	.....	.....	03.....
OCT 22 NYSE Zebra Edge Call.....	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	.....	.....	.....95,208	.....	.....339,406	.....	.....	.....(15,440)	(149,481)	.....	.....	03.....
SEP 22 NYSE Zebra Edge Call.....	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	.....	.....	.....59,088	.....	.....213,201	.....	.....	.....(9,758)	(94,444)	.....	.....	03.....
SEP 22 NYSE Zebra Edge Call.....	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	.....	.....	.....50,266	.....	.....183,103	.....	.....	.....(8,409)	(81,388)	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	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	.....	.....	.....10,769	.....	.....89,893	.....	.....	.....(5,075)	(48,295)	.....	.....	03.....
OCT 22 NYSE Zebra Edge Call.....	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	.....	.....	.....70,555	.....	.....248,373	.....	.....	.....(11,359)	(109,231)	.....	.....	03.....
OCT 22 NYSE Zebra Edge Call.....	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	.....	.....	.....39,691	.....	.....139,422	.....	.....	.....(6,356)	(61,236)	.....	.....	03.....
SEP 22 NYSE Zebra Edge Call.....	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	.....	.....	.....98,692	.....	.....354,659	.....	.....	.....(16,209)	(156,807)	.....	.....	03.....
SEP 22 NYSE Zebra Edge Call.....	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	.....	.....	.....32,276	.....	.....115,957	.....	.....	.....(5,441)	(51,513)	.....	.....	03.....
OCT 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	10/17/2019....	10/03/2022....	8,161	2,433,587	298.18.....	82,268	.....	.....	.....41,896	.....	.....150,453	.....	.....	.....(6,843)	(66,245)	.....	.....	03.....
OCT 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	10/17/2019....	10/14/2022....	7,587	2,272,594	299.53.....	72,706	.....	.....	.....37,384	.....	.....132,180	.....	.....	.....(5,987)	(57,991)	.....	.....	03.....
SEP 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	10/17/2019....	09/17/2021....	9,131	2,736,076	299.64.....	61,850	.....	.....	.....15,000	.....	.....140,444	.....	.....	.....(7,941)	(75,962)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Call....	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	.....	.....	.....21,502	.....	.....108,427	.....	.....	.....(9,925)	34,201	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call....	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	.....	.....	.....37,379	.....	.....83,000	.....	.....	.....(6,029)	30,529	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call....	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	.....	.....	.....37,644	.....	.....81,271	.....	.....	.....(6,061)	32,616	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call....	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	.....	.....	.....27,185	.....	.....59,183	.....	.....	.....(4,369)	23,065	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call....	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	.....	.....	.....37,619	.....	.....81,682	.....	.....	.....(6,035)	31,976	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call....	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	.....	.....	.....28,213	.....	.....59,451	.....	.....	.....(4,518)	25,362	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call....	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	.....	.....	.....85,004	.....	.....180,463	.....	.....	.....(13,540)	74,724	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
OCT 22 JPMorgan MOZAIC Call...	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	.....	.....	.....76,052	.....	.....163,578	.....	.....	.....(12,093)	64,876	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call...	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	.....	.....	.....42,750	.....	.....91,164	.....	.....	.....(6,786)	37,011	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call...	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	.....	.....	.....29,431	.....	.....60,702	.....	.....	.....(4,663)	27,044	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call...	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	.....	.....	.....34,830	.....	.....71,157	.....	.....	.....(5,510)	32,435	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Call...	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	.....	.....	.....22,046	.....	.....110,511	.....	.....	.....(10,123)	35,055	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Call...	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	.....	.....	.....13,743	.....	.....65,891	.....	.....	.....(6,279)	23,990	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Call...	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	.....	.....	.....3,348	.....	.....16,240	.....	.....	.....(1,521)	5,606	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Call...	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	.....	.....	.....8,489	.....	.....39,458	.....	.....	.....(3,860)	15,559	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Call...	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	.....	.....	.....22,780	.....	.....116,229	.....	.....	.....(10,150)	30,610	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Call...	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	.....	.....	.....5,228	.....	.....25,629	.....	.....	.....(2,318)	7,916	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Call...	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	.....	.....	.....6,090	.....	.....26,203	.....	.....	.....(2,687)	11,842	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Call...	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	.....	.....	.....21,044	.....	.....95,209	.....	.....	.....(9,239)	37,328	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....916	.....	.....2,188	.....	.....	.....(473)	2,437	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....3,263	.....	.....3,940	.....	.....	.....(531)	3,818	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....1,274	.....	.....1,000	.....	.....	.....(204)	1,846	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....109,312	.....	.....162,609	.....	.....	.....(17,413)	101,600	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....181,164	.....	.....259,645	.....	.....	.....(28,807)	176,000	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....317,287	.....	.....475,087	.....	.....	.....(50,187)	289,693	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....108,048	.....	.....152,787	.....	.....	.....(17,091)	105,979	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....4,548	.....	.....11,273	.....	.....	.....(2,260)	11,284	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....1,084	.....	.....3,210	.....	.....	.....(511)	2,167	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....17,635	.....	.....44,553	.....	.....	.....(8,017)	38,480	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
OCT 21 JPMorgan MOZAIC2 Call..	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	.....	.....	.....22,591	.....	.....52,248	.....	.....	.....(10,117)	51,404	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call..	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	.....	.....	.....24,909	.....	.....58,231	.....	.....	.....(11,097)	55,918	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call..	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	.....	.....	.....17,928	.....	.....43,954	.....	.....	.....(7,947)	38,680	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call..	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	.....	.....	.....13,473	.....	.....25,438	.....	.....	.....(5,945)	33,575	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call..	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	.....	.....	.....11,639	.....	.....23,091	.....	.....	.....(5,108)	28,180	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....868	.....	.....1,732	.....	.....	.....(433)	2,370	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call..	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	.....	.....	.....39,814	.....	.....71,618	.....	.....	.....(16,902)	95,635	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....3,439	.....	.....4,294	.....	.....	.....(550)	3,774	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....2,472	.....	.....2,965	.....	.....	.....(392)	2,780	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....126,062	.....	.....163,404	.....	.....	.....(19,940)	132,166	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....106,777	.....	.....140,563	.....	.....	.....(16,801)	109,660	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....163,707	.....	.....216,899	.....	.....	.....(25,714)	166,695	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/31/2019....	10/28/2022....	62,264	24,289,868	390.11.....	804,453	.....	.....	.....423,941	.....	.....562,967	.....	.....	.....(66,240)	428,179	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/31/2019....	10/28/2022....	22,268	8,716,055	391.41.....	276,350	.....	.....	.....145,632	.....	.....188,231	.....	.....	.....(22,756)	151,202	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/31/2019....	10/01/2021....	667	260,379	390.42.....	5,982	.....	.....	.....1,572	.....	.....3,127	.....	.....	.....(768)	4,203	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/31/2019....	10/08/2021....	974	380,607	390.57.....	8,741	.....	.....	.....2,356	.....	.....4,605	.....	.....	.....(1,112)	6,111	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/31/2019....	10/22/2021....	9,571	3,710,352	387.66.....	98,104	.....	.....	.....27,854	.....	.....60,527	.....	.....	.....(12,229)	62,916	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/31/2019....	10/22/2021....	4,577	1,785,712	390.12.....	42,386	.....	.....	.....12,033	.....	.....23,467	.....	.....	.....(5,284)	28,862	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/31/2019....	10/25/2021....	9,454	3,689,724	390.29.....	87,070	.....	.....	.....24,978	.....	.....48,142	.....	.....	.....(10,809)	59,293	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/31/2019....	10/26/2021....	5,810	2,260,430	389.08.....	56,354	.....	.....	.....16,224	.....	.....32,936	.....	.....	.....(6,986)	37,265	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/31/2019....	10/27/2021....	5,471	2,125,960	388.57.....	54,220	.....	.....	.....15,662	.....	.....32,456	.....	.....	.....(6,712)	35,362	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/31/2019....	10/28/2021....	3,086	1,202,860	389.81.....	29,099			8,434		16,517			(3,597)	19,538			03.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/31/2019....	10/29/2021....	3,509	1,069,244	304.7.....	18,432	.....	.....	.....5,362	.....	.....39,563	.....	.....	.....(2,275)	(21,307)	.....	.....	03.....
OCT 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/31/2019....	10/19/2022....	6,662	1,963,413	294.74.....	77,966	.....	.....	.....40,783	.....	.....142,092	.....	.....	.....(6,473)	(61,882)	.....	.....	03.....
OCT 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/31/2019....	10/17/2022....	8,405	2,535,257	301.64.....	73,220	.....	.....	.....38,235	.....	.....133,101	.....	.....	.....(6,090)	(58,766)	.....	.....	03.....
OCT 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/31/2019....	10/24/2022....	8,627	2,600,240	301.41.....	76,315	.....	.....	.....40,083	.....	.....138,403	.....	.....	.....(6,307)	(60,884)	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/31/2019....	10/29/2021....	8,235	2,479,711	301.12.....	53,260	.....	.....	.....15,488	.....	.....117,468	.....	.....	.....(6,575)	(62,830)	.....	.....	03.....
OCT 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/31/2019....	10/28/2022....	17,016	5,090,993	299.18.....	166,338	.....	.....	.....87,656	.....	.....302,210	.....	.....	.....(13,697)	(132,386)	.....	.....	03.....
OCT 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/31/2019....	10/28/2022....	12,157	3,638,718	299.31.....	118,175	.....	.....	.....62,277	.....	.....214,678	.....	.....	.....(9,731)	(94,059)	.....	.....	03.....
OCT 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/31/2019....	10/13/2022....	4,431	1,377,226	310.84.....	24,959	.....	.....	.....12,990	.....	.....43,342	.....	.....	.....(2,084)	(18,878)	.....	.....	03.....
OCT 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/31/2019....	10/21/2022....	11,111	3,349,943	301.49.....	97,731	.....	.....	.....51,206	.....	.....177,425	.....	.....	.....(8,099)	(78,173)	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/31/2019....	10/18/2021....	6,689	1,998,132	298.72.....	48,868	.....	.....	.....13,681	.....	.....109,421	.....	.....	.....(6,125)	(58,455)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Call....	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	.....	.....	.....6,945	.....	.....30,794	.....	.....	.....(3,050)	11,359	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	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	.....	.....	.....7,766	.....	.....29,559	.....	.....	.....(3,191)	14,368	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call....	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	.....	.....	.....181,128	.....	.....382,375	.....	.....	.....(28,499)	144,448	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call....	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	.....	.....	.....77,290	.....	.....163,237	.....	.....	.....(12,140)	61,294	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call....	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	.....	.....	.....38,024	.....	.....78,696	.....	.....	.....(5,962)	31,494	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call....	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	.....	.....	.....79,228	.....	.....168,393	.....	.....	.....(12,401)	61,396	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call....	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	.....	.....	.....118,169	.....	.....252,526	.....	.....	.....(18,464)	89,991	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call....	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	.....	.....	.....119,559	.....	.....248,429	.....	.....	.....(18,584)	96,660	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call....	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	.....	.....	.....38,039	.....	.....78,753	.....	.....	.....(5,902)	30,900	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call....	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	.....	.....	.....95,850	.....	.....199,210	.....	.....	.....(14,847)	76,874	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call....	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	.....	.....	.....45,111	.....	.....89,345	.....	.....	.....(6,977)	39,873	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Call....	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	.....	.....	.....16,975	.....	.....71,922	.....	.....	.....(7,310)	29,111	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
NOV 22 JPMorgan MOZAIC Call...	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	.....	.....	.....90,579	....	.....183,712	.....	.....	.....(13,982)	76,152	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Call...	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	.....	.....	.....8,299	....	.....35,223	.....	.....	.....(3,558)	14,032	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Call...	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	.....	.....	.....17,768	....	.....71,719	.....	.....	.....(7,580)	32,464	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Call...	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	.....	.....	.....26,387	....	.....116,956	.....	.....	.....(11,201)	39,138	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Call...	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	.....	.....	.....6,319	....	.....27,721	.....	.....	.....(2,683)	9,645	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call...	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	.....	.....	.....24,614	....	.....96,465	.....	.....	.....(10,257)	44,905	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call...	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	.....	.....	.....9,129	....	.....34,002	.....	.....	.....(3,787)	17,676	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call...	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	.....	.....	.....18,049	....	.....73,384	.....	.....	.....(7,453)	30,354	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/06/2019....	10/29/2021....	12,254	4,778,512	389.94.....	113,109	.....	.....	.....33,168	....	.....65,033	.....	.....	.....(14,080)	75,461	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/06/2019....	10/28/2022....	3,844	1,502,235	390.81.....	47,857	.....	.....	.....25,357	....	.....33,523	.....	.....	.....(3,963)	25,514	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....6,144	....	.....8,286	.....	.....	.....(960)	6,053	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....130,492	....	.....166,090	.....	.....	.....(20,284)	135,658	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....128,150	....	.....163,479	.....	.....	.....(19,886)	132,689	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....253,434	....	.....317,860	.....	.....	.....(39,123)	265,268	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....121,544	....	.....157,360	.....	.....	.....(18,763)	123,368	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....6,828	....	.....12,893	.....	.....	.....(2,858)	15,598	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....17,563	....	.....33,558	.....	.....	.....(7,317)	39,664	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....7,056	....	.....13,316	.....	.....	.....(2,927)	15,960	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....10,496	....	.....16,493	.....	.....	.....(4,334)	25,615	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....12,587	....	.....20,505	.....	.....	.....(5,173)	30,146	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....1,494	....	.....1,447	.....	.....	.....(254)	2,025	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call...	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			9,185		10,661			(1,443)	10,436			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)
OCT 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....6,687	.....	.....9,980	.....	.....	.....(1,044)	5,779	.....	.....	03.....
NOV 22 NYSE Zebra Edge Call.....	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	.....	.....	.....44,878	.....	.....161,051	.....	.....	.....(6,857)	(75,745)	.....	.....	03.....
NOV 22 NYSE Zebra Edge Call.....	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	.....	.....	.....45,939	.....	.....165,560	.....	.....	.....(7,092)	(79,033)	.....	.....	03.....
OCT 22 NYSE Zebra Edge Call.....	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	.....	.....	.....36,991	.....	.....134,446	.....	.....	.....(5,749)	(64,062)	.....	.....	03.....
NOV 21 NYSE Zebra Edge Call.....	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	.....	.....	.....13,916	.....	.....108,896	.....	.....	.....(5,616)	(61,817)	.....	.....	03.....
NOV 22 NYSE Zebra Edge Call.....	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	.....	.....	.....8,968	.....	.....32,160	.....	.....	.....(1,370)	(15,096)	.....	.....	03.....
NOV 22 NYSE Zebra Edge Call.....	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	.....	.....	.....37,922	.....	.....136,686	.....	.....	.....(5,825)	(64,881)	.....	.....	03.....
NOV 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/13/2019....	11/12/2021....	674	197,087	292.34.....	6,505	.....	.....	.....2,014	.....	.....15,143	.....	.....	.....(802)	(8,248)	.....	.....	03.....
NOV 21 NYSE Zebra Edge Call.....	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	.....	.....	.....11,216	.....	.....89,428	.....	.....	.....(4,631)	(51,144)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....902	.....	.....1,804	.....	.....	.....(428)	2,268	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....2,404	.....	.....3,041	.....	.....	.....(378)	2,526	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....18,703	.....	.....25,652	.....	.....	.....(2,888)	17,730	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....76,470	.....	.....98,093	.....	.....	.....(11,804)	77,825	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....163,293	.....	.....233,049	.....	.....	.....(25,079)	146,473	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....126,710	.....	.....175,409	.....	.....	.....(19,428)	117,867	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....234,727	.....	.....334,950	.....	.....	.....(35,807)	208,842	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....154,686	.....	.....211,691	.....	.....	.....(23,596)	145,020	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/13/2019....	10/15/2021....	352	133,826	380.37.....	4,479	.....	.....	.....1,263	.....	.....3,780	.....	.....	.....(574)	2,195	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....23,028	.....	.....49,216	.....	.....	.....(9,464)	47,288	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....11,640	.....	.....23,805	.....	.....	.....(4,784)	24,587	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....11,307	.....	.....25,913	.....	.....	.....(4,583)	21,677	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call...	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			9,886		21,142			(3,991)	19,849			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)
NOV 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....7,595	.....	.....16,448	.....	.....	.....(3,052)	15,029	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....14,960	.....	.....27,970	.....	.....	.....(6,012)	32,409	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....11,035	.....	.....23,856	.....	.....	.....(4,394)	21,614	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	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	.....	.....	.....3,985	.....	.....15,554	.....	.....	.....(1,639)	6,917	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	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	.....	.....	.....23,590	.....	.....86,858	.....	.....	.....(9,113)	39,556	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call....	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	.....	.....	.....102,469	.....	.....214,448	.....	.....	.....(15,737)	77,723	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call....	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	.....	.....	.....81,395	.....	.....168,968	.....	.....	.....(12,480)	62,716	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call....	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	.....	.....	.....61,839	.....	.....128,622	.....	.....	.....(9,464)	47,251	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call....	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	.....	.....	.....102,712	.....	.....215,758	.....	.....	.....(15,694)	76,234	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call....	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	.....	.....	.....53,541	.....	.....110,744	.....	.....	.....(8,168)	41,202	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call....	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	.....	.....	.....170,017	.....	.....349,856	.....	.....	.....(25,804)	131,359	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call....	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	.....	.....	.....60,086	.....	.....121,539	.....	.....	.....(9,104)	48,123	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call....	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	.....	.....	.....89,874	.....	.....185,701	.....	.....	.....(13,595)	68,229	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call....	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	.....	.....	.....127,869	.....	.....267,533	.....	.....	.....(19,310)	93,652	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	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	.....	.....	.....37,031	.....	.....150,242	.....	.....	.....(14,946)	57,521	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call....	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	.....	.....	.....126,933	.....	.....265,555	.....	.....	.....(19,136)	92,669	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	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	.....	.....	.....28,183	.....	.....110,867	.....	.....	.....(11,324)	45,999	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	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	.....	.....	.....9,639	.....	.....39,769	.....	.....	.....(3,872)	14,258	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	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	.....	.....	.....23,232	.....	.....94,734	.....	.....	.....(9,253)	34,521	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	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	.....	.....	.....11,785	.....	.....45,057	.....	.....	.....(4,693)	19,783	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	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	.....	.....	.....35,832	.....	.....140,115	.....	.....	.....(14,022)	55,748	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	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			26,587		110,137			(10,358)	35,636			03.....

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SCHEDULE DB - PART A - SECTION 1

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

QE06.76

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	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)
NOV 21 JPMorgan MOZAIC Call...	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	.....	.....	.....12,870	.....	.....50,040	.....	.....	.....(4,992)	19,822	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call..	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	.....	.....	.....1,417	.....	.....2,818	.....	.....	.....(629)	3,264	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....3,609	.....	.....4,169	.....	.....	.....(562)	3,979	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....15,232	.....	.....20,047	.....	.....	.....(2,340)	14,669	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....5,601	.....	.....7,386	.....	.....	.....(856)	5,351	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....152,611	.....	.....191,618	.....	.....	.....(23,279)	153,289	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....121,481	.....	.....152,535	.....	.....	.....(18,437)	121,415	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....94,559	.....	.....122,404	.....	.....	.....(14,328)	91,399	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....267,519	.....	.....327,293	.....	.....	.....(40,329)	272,394	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....133,549	.....	.....166,873	.....	.....	.....(20,133)	133,216	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call..	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	.....	.....	.....39,174	.....	.....75,739	.....	.....	.....(15,600)	80,918	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call..	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	.....	.....	.....12,705	.....	.....21,276	.....	.....	.....(5,061)	28,317	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call..	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	.....	.....	.....21,495	.....	.....36,999	.....	.....	.....(8,447)	46,620	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call..	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	.....	.....	.....15,384	.....	.....27,005	.....	.....	.....(6,019)	32,883	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call..	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	.....	.....	.....13,638	.....	.....23,878	.....	.....	.....(5,314)	29,057	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call..	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	.....	.....	.....8,179	.....	.....13,747	.....	.....	.....(3,172)	17,693	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call..	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	.....	.....	.....10,260	.....	.....19,442	.....	.....	.....(3,962)	20,705	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....2,801	.....	.....3,882	.....	.....	.....(444)	2,627	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call..	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	.....	.....	.....3,028	.....	.....7,069	.....	.....	.....(1,330)	6,065	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call..	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	.....	.....	.....11,891	.....	.....20,987	.....	.....	.....(4,496)	23,998	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call..	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	.....	.....	.....18,268	.....	.....28,723	.....	.....	.....(6,908)	39,110	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call..	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	.....	.....	.....14,742	.....	.....20,456	.....	.....	.....(5,529)	32,966	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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)
NOV 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....5,304	.....	.....6,967	.....	.....	.....(799)	4,905	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....36,984	.....	.....43,354	.....	.....	.....(5,576)	38,468	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....233,031	.....	.....279,856	.....	.....	.....(35,131)	237,094	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....167,512	.....	.....205,155	.....	.....	.....(25,126)	166,434	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....228,030	.....	.....277,074	.....	.....	.....(34,148)	227,971	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....337,132	.....	.....398,394	.....	.....	.....(50,234)	344,388	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....162,276	.....	.....188,114	.....	.....	.....(24,180)	168,648	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/27/2019....	10/29/2021....	695	265,366	381.86.....	9,472	.....	.....	.....2,862	.....	.....6,868	.....	.....	.....(1,214)	5,328	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....2,684	.....	.....4,275	.....	.....	.....(1,119)	6,308	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....4,680	.....	.....10,800	.....	.....	.....(1,863)	8,254	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....1,699	.....	.....2,446	.....	.....	.....(656)	3,855	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....37,219	.....	.....60,242	.....	.....	.....(14,376)	80,359	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....20,269	.....	.....36,833	.....	.....	.....(7,828)	41,192	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....36,608	.....	.....59,399	.....	.....	.....(13,961)	77,915	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....24,084	.....	.....46,400	.....	.....	.....(9,147)	46,264	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call...	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	.....	.....	.....12,534	.....	.....48,454	.....	.....	.....(4,842)	18,588	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call...	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	.....	.....	.....147,738	.....	.....309,934	.....	.....	.....(22,161)	102,870	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call...	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	.....	.....	.....151,610	.....	.....319,339	.....	.....	.....(22,703)	103,911	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call...	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	.....	.....	.....87,799	.....	.....181,309	.....	.....	.....(13,127)	63,339	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call...	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	.....	.....	.....135,114	.....	.....286,529	.....	.....	.....(20,133)	89,662	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call...	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	.....	.....	.....219,103	.....	.....455,128	.....	.....	.....(32,486)	153,130	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call...	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			107,438		224,211			(15,904)	73,793			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)
NOV 22 JPMorgan MOZAIC Call....	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	.....	.....	.....126,390	.....	.....267,195	.....	.....	.....(18,679)	83,132	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call....	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	.....	.....	.....125,494	.....	.....263,644	.....	.....	.....(18,516)	83,838	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call....	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	.....	.....	.....100,336	.....	.....216,754	.....	.....	.....(14,779)	60,678	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	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	.....	.....	.....32,573	.....	.....126,930	.....	.....	.....(12,370)	45,651	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	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	.....	.....	.....35,161	.....	.....132,915	.....	.....	.....(13,297)	51,992	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	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	.....	.....	.....8,617	.....	.....33,207	.....	.....	.....(3,260)	12,254	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	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	.....	.....	.....8,761	.....	.....33,672	.....	.....	.....(3,286)	12,266	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	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	.....	.....	.....19,222	.....	.....71,193	.....	.....	.....(7,090)	27,988	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....12,733	.....	.....45,728	.....	.....	.....(4,676)	19,425	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....14,607	.....	.....58,386	.....	.....	.....(5,344)	17,134	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....47,581	.....	.....179,113	.....	.....	.....(17,338)	64,986	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....43,083	.....	.....72,796	.....	.....	.....(16,157)	87,171	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....22,796	.....	.....29,245	.....	.....	.....(3,398)	21,443	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....145,929	.....	.....183,427	.....	.....	.....(21,744)	140,254	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....238,805	.....	.....315,780	.....	.....	.....(35,350)	215,476	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....476,230	.....	.....625,143	.....	.....	.....(70,149)	431,123	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....117,981	.....	.....164,810	.....	.....	.....(17,378)	98,558	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....20,136	.....	.....37,094	.....	.....	.....(7,552)	38,817	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....26,835	.....	.....49,485	.....	.....	.....(9,939)	50,970	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....9,795	.....	.....17,961	.....	.....	.....(3,614)	18,592	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....6,814	.....	.....13,963	.....	.....	.....(2,503)	11,896	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call...	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			14,494		30,410			(5,304)	24,697			03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
DEC 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....14,727	.....	.....24,714	.....	.....	.....(5,366)	29,006	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....17,432	.....	.....30,946	.....	.....	.....(6,353)	33,275	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....6,749	.....	.....8,816	.....	.....	.....(1,013)	6,266	.....	.....	03.....
NOV 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/11/2019....	11/25/2022....	7,499	2,275,878	303.49.....	60,507	.....	.....	.....33,837	.....	.....110,327	.....	.....	.....(5,043)	(49,202)	.....	.....	03.....
NOV 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/11/2019....	11/12/2021....	5,916	1,752,873	296.27.....	49,135	.....	.....	.....15,819	.....	.....110,747	.....	.....	.....(6,299)	(59,144)	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/11/2019....	12/09/2022....	10,216	3,086,458	302.11.....	88,622	.....	.....	.....50,061	.....	.....161,098	.....	.....	.....(7,291)	(71,242)	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/11/2019....	12/02/2022....	13,245	4,005,267	302.4.....	112,838	.....	.....	.....63,425	.....	.....205,603	.....	.....	.....(9,343)	(91,275)	.....	.....	03.....
NOV 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/11/2019....	11/25/2022....	6,889	2,089,073	303.23.....	56,247	.....	.....	.....31,457	.....	.....102,617	.....	.....	.....(4,687)	(45,754)	.....	.....	03.....
NOV 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/11/2019....	11/10/2022....	7,986	2,399,922	300.5.....	72,846	.....	.....	.....40,287	.....	.....134,255	.....	.....	.....(6,156)	(60,087)	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/11/2019....	12/02/2022....	10,639	3,206,577	301.4.....	94,745	.....	.....	.....53,257	.....	.....172,884	.....	.....	.....(7,844)	(76,649)	.....	.....	03.....
NOV 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/11/2019....	11/21/2022....	8,302	2,517,202	303.22.....	67,597	.....	.....	.....37,695	.....	.....123,531	.....	.....	.....(5,654)	(55,190)	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/11/2019....	12/09/2022....	2,891	876,241	303.1.....	23,996	.....	.....	.....13,558	.....	.....43,544	.....	.....	.....(1,974)	(19,276)	.....	.....	03.....
NOV 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/11/2019....	11/14/2022....	7,916	2,390,118	301.95.....	67,888	.....	.....	.....37,658	.....	.....124,709	.....	.....	.....(5,716)	(55,835)	.....	.....	03.....
NOV 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/11/2019....	11/23/2021....	6,606	1,976,206	299.16.....	47,410	.....	.....	.....15,761	.....	.....106,494	.....	.....	.....(5,984)	(57,336)	.....	.....	03.....
NOV 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/11/2019....	11/18/2022....	10,747	3,257,597	303.12.....	87,702	.....	.....	.....48,794	.....	.....160,501	.....	.....	.....(7,357)	(71,812)	.....	.....	03.....
DEC 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/11/2019....	12/10/2021....	6,390	1,937,260	303.19.....	37,205	.....	.....	.....12,943	.....	.....81,711	.....	.....	.....(4,587)	(44,234)	.....	.....	03.....
NOV 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/11/2019....	11/22/2022....	7,469	2,232,335	298.88.....	73,711	.....	.....	.....41,134	.....	.....135,258	.....	.....	.....(6,160)	(59,967)	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/11/2019....	12/06/2022....	8,287	2,496,382	301.24.....	74,534	.....	.....	.....42,013	.....	.....135,811	.....	.....	.....(6,149)	(60,078)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....1,443	.....	.....2,413	.....	.....	.....(565)	3,030	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....6,598	.....	.....8,784	.....	.....	.....(972)	5,769	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....188,701	.....	.....256,738	.....	.....	.....(27,660)	159,448	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call...	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			178,303		221,962			(26,094)	167,413			03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
DEC 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....336,411	.....	.....431,091	.....	.....	.....(48,992)	304,288	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....278,319	.....	.....349,802	.....	.....	.....(40,532)	257,340	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....1,098	.....	.....1,843	.....	.....	.....(415)	2,216	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....23,789	.....	.....40,808	.....	.....	.....(8,667)	45,640	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....33,191	.....	.....57,077	.....	.....	.....(11,948)	62,767	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2019....	12/07/2021....	7,946	3,100,066	390.15.....	74,373	.....	.....	.....25,678	.....	.....45,526	.....	.....	.....(9,207)	47,461	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2019....	12/08/2021....	6,753	2,628,198	389.2.....	65,772	.....	.....	.....22,766	.....	.....41,772	.....	.....	.....(8,132)	40,969	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2019....	12/09/2021....	7,054	2,749,168	389.75.....	67,292	.....	.....	.....23,352	.....	.....41,892	.....	.....	.....(8,308)	42,462	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2019....	12/10/2021....	5,076	1,990,350	392.14.....	43,853	.....	.....	.....15,260	.....	.....24,918	.....	.....	.....(5,406)	29,204	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2019....	11/17/2022....	350	134,076	382.9.....	5,575	.....	.....	.....3,099	.....	.....4,540	.....	.....	.....(468)	2,431	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Call....	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	.....	.....	.....3,600	.....	.....12,868	.....	.....	.....(1,580)	6,585	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....7,018	.....	.....18,747	.....	.....	.....(2,419)	12,235	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call....	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	.....	.....	.....255,598	.....	.....467,333	.....	.....	.....(37,466)	198,923	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call....	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	.....	.....	.....352,569	.....	.....623,905	.....	.....	.....(51,596)	292,769	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call....	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	.....	.....	.....121,977	.....	.....221,048	.....	.....	.....(17,822)	96,209	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call....	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	.....	.....	.....163,451	.....	.....297,700	.....	.....	.....(23,843)	127,204	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call....	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	.....	.....	.....166,624	.....	.....303,779	.....	.....	.....(24,266)	129,005	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call....	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	.....	.....	.....376,301	.....	.....670,364	.....	.....	.....(54,536)	303,825	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call....	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	.....	.....	.....199,827	.....	.....351,239	.....	.....	.....(28,913)	165,248	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call....	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	.....	.....	.....143,132	.....	.....247,760	.....	.....	.....(20,678)	121,378	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call....	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	.....	.....	.....171,990	.....	.....300,965	.....	.....	.....(24,806)	142,650	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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			30,030		92,822			(10,768)	46,642			03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
DEC 22 JPMorgan MOZAIC Call....	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	.....	.....	.....139,330	....	.....240,039	.....	.....	.....(20,063)	118,569	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....20,172	....	.....57,858	.....	.....	.....(7,204)	34,407	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....18,950	....	.....57,897	.....	.....	.....(6,742)	29,522	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....18,925	....	.....56,816	.....	.....	.....(6,706)	30,036	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....36,727	....	.....104,344	.....	.....	.....(13,014)	62,512	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....54,371	....	.....151,702	.....	.....	.....(18,966)	92,209	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....16,265	....	.....44,064	.....	.....	.....(5,652)	28,289	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....16,290	....	.....49,346	.....	.....	.....(5,639)	24,452	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/18/2019....	11/17/2021....	452	177,425	392.23.....	4,424	.....	.....	.....1,460	....	.....2,072	.....	.....	.....(569)	3,220	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/18/2019....	12/09/2022....	23,585	9,223,327	391.07.....	331,367	.....	.....	.....188,392	....	.....211,057	.....	.....	.....(27,437)	189,330	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....267,821	....	.....294,284	.....	.....	.....(38,814)	272,640	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....270,548	....	.....301,588	.....	.....	.....(39,146)	271,566	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....298,164	....	.....326,639	.....	.....	.....(42,936)	302,580	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....227,646	....	.....242,187	.....	.....	.....(32,781)	236,706	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....29,855	....	.....45,685	.....	.....	.....(10,578)	57,900	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....12,383	....	.....18,040	.....	.....	.....(4,388)	24,605	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....9,113	....	.....12,314	.....	.....	.....(3,191)	18,505	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....9,507	....	.....12,541	.....	.....	.....(3,317)	19,435	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....16,682	....	.....23,844	.....	.....	.....(5,797)	32,807	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....20,976	....	.....24,822	.....	.....	.....(7,262)	44,318	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....17,648	....	.....20,798	.....	.....	.....(6,087)	37,212	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call...	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			9,580		10,888			(1,405)	9,563			03.....

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....34,497	.....	.....84,221	.....	.....	.....(11,894)	61,476	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call....	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	.....	.....	.....214,054	.....	.....336,840	.....	.....	.....(30,482)	192,995	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call....	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	.....	.....	.....2,298	.....	.....3,109	.....	.....	.....(327)	2,464	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....36,662	.....	.....87,669	.....	.....	.....(12,451)	65,220	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....9,905	.....	.....21,743	.....	.....	.....(3,353)	18,725	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....13,451	.....	.....29,591	.....	.....	.....(4,533)	25,264	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....17,203	.....	.....41,537	.....	.....	.....(5,799)	30,038	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call....	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	.....	.....	.....422,251	.....	.....670,426	.....	.....	.....(60,514)	378,814	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call....	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	.....	.....	.....181,571	.....	.....282,486	.....	.....	.....(25,979)	167,518	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call....	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	.....	.....	.....202,966	.....	.....323,092	.....	.....	.....(28,994)	180,647	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call....	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	.....	.....	.....215,642	.....	.....335,801	.....	.....	.....(30,758)	197,874	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....2,002	.....	.....3,499	.....	.....	.....(761)	3,761	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....132,202	.....	.....124,430	.....	.....	.....(19,037)	146,534	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....272,610	.....	.....259,425	.....	.....	.....(39,069)	298,864	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....270,941	.....	.....256,503	.....	.....	.....(38,768)	297,720	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....12,526	.....	.....10,947	.....	.....	.....(1,787)	14,431	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....680,225	.....	.....618,607	.....	.....	.....(96,868)	764,339	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....90,256	.....	.....101,744	.....	.....	.....(31,124)	189,569	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....42,596	.....	.....44,818	.....	.....	.....(14,522)	90,552	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....27,778	.....	.....29,610	.....	.....	.....(9,433)	58,620	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....9,638	.....	.....9,372	.....	.....	.....(3,260)	20,819	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call...	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			43,373		44,969			(14,620)	91,725			03.....

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
DEC 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....7,869	.....	.....6,901	.....	.....	.....(2,653)	17,403	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....30,860	.....	.....30,993	.....	.....	.....(10,403)	65,882	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....2,890	.....	.....2,648	.....	.....	.....(416)	3,257	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/16/2020....	03/07/2023....	38,875	14,812,667	381.03.....	334,328	.....	.....	.....217,345	.....	.....578,921	.....	.....	.....(27,707)	(78,796)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call....	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	.....	.....	.....134,349	.....	.....358,530	.....	.....	.....(17,054)	(50,938)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call....	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	.....	.....	.....232,109	.....	.....632,401	.....	.....	.....(29,258)	(117,934)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....1,289	.....	.....7,574	.....	.....	.....(347)	(2,018)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....33,149	.....	.....73,485	.....	.....	.....(10,968)	59,725	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call....	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	.....	.....	.....364,835	.....	.....564,100	.....	.....	.....(51,385)	330,070	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call....	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	.....	.....	.....416,739	.....	.....632,196	.....	.....	.....(58,330)	384,554	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call....	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	.....	.....	.....211,878	.....	.....320,285	.....	.....	.....(29,611)	196,006	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call....	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	.....	.....	.....243,229	.....	.....381,159	.....	.....	.....(33,939)	213,452	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....12,435	.....	.....26,264	.....	.....	.....(4,100)	23,045	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....24,903	.....	.....54,633	.....	.....	.....(8,180)	44,801	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	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	.....	.....	.....26,983	.....	.....63,373	.....	.....	.....(8,831)	45,790	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....21,229	.....	.....46,534	.....	.....	.....(6,849)	37,419	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....19,452	.....	.....41,367	.....	.....	.....(6,251)	34,865	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call....	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	.....	.....	.....505,527	.....	.....780,626	.....	.....	.....(71,537)	460,998	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call....	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	.....	.....	.....166,801	.....	.....264,473	.....	.....	.....(23,567)	145,991	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call....	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	.....	.....	.....260,851	.....	.....400,949	.....	.....	.....(36,797)	238,445	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....2,557	.....	.....4,426	.....	.....	.....(931)	4,505	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call....	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			11,390		10,877			(3,661)	23,311			03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
DEC 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....6,660	.....	.....6,147	.....	.....	.....(965)	7,413	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....210,569	.....	.....192,393	.....	.....	.....(29,797)	231,844	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....288,281	.....	.....274,616	.....	.....	.....(40,603)	307,586	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....158,804	.....	.....146,166	.....	.....	.....(22,367)	173,409	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....129,370	.....	.....113,622	.....	.....	.....(18,221)	145,439	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....203,116	.....	.....179,981	.....	.....	.....(28,430)	226,156	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....25,567	.....	.....24,405	.....	.....	.....(8,490)	53,736	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....12,280	.....	.....12,290	.....	.....	.....(4,064)	25,393	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....12,750	.....	.....13,860	.....	.....	.....(4,204)	25,609	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....21,823	.....	.....21,628	.....	.....	.....(7,168)	44,977	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....14,838	.....	.....14,171	.....	.....	.....(4,857)	30,822	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....10,961	.....	.....10,925	.....	.....	.....(3,587)	22,483	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....25,245	.....	.....26,115	.....	.....	.....(8,173)	50,742	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....9,732	.....	.....9,910	.....	.....	.....(3,138)	19,594	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....10,926	.....	.....21,388	.....	.....	.....(3,498)	19,937	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call....	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	.....	.....	.....274,038	.....	.....393,111	.....	.....	.....(37,886)	257,757	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call....	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	.....	.....	.....187,308	.....	.....271,697	.....	.....	.....(25,856)	173,427	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....16,020	.....	.....31,059	.....	.....	.....(5,113)	29,295	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....10,118	.....	.....21,275	.....	.....	.....(3,230)	17,537	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....38,004	.....	.....71,353	.....	.....	.....(11,959)	69,762	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....11,766	.....	.....23,741	.....	.....	.....(3,689)	20,572	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call....	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			14,227		26,773			(4,445)	25,884			03.....

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
JAN 23 JPMorgan MOZAIC Call....	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	.....	.....	.....288,857	.....	.....424,631	.....	.....	.....(40,244)	265,566	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call....	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	.....	.....	.....349,530	.....	.....508,795	.....	.....	.....(48,397)	323,230	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....1,786	.....	.....1,440	.....	.....	.....(620)	3,993	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....13,336	.....	.....13,620	.....	.....	.....(1,924)	13,480	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....5,667	.....	.....5,725	.....	.....	.....(797)	5,663	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....269,913	.....	.....228,394	.....	.....	.....(37,604)	302,807	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....176,069	.....	.....143,406	.....	.....	.....(24,530)	201,783	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....179,459	.....	.....156,384	.....	.....	.....(25,002)	197,842	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....171,619	.....	.....142,638	.....	.....	.....(23,799)	193,904	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....173,736	.....	.....135,035	.....	.....	.....(24,055)	203,149	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....17,164	.....	.....12,960	.....	.....	.....(2,369)	20,309	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....427,070	.....	.....350,270	.....	.....	.....(58,861)	484,047	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....1,310	.....	.....1,213	.....	.....	.....(443)	2,774	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....9,196	.....	.....9,526	.....	.....	.....(2,945)	18,015	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....22,828	.....	.....22,289	.....	.....	.....(7,285)	45,442	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....27,767	.....	.....22,951	.....	.....	.....(8,861)	57,821	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....22,601	.....	.....17,876	.....	.....	.....(7,136)	47,163	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....15,295	.....	.....13,024	.....	.....	.....(4,813)	31,278	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....8,885	.....	.....8,399	.....	.....	.....(2,786)	17,604	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....20,449	.....	.....16,632	.....	.....	.....(6,390)	42,062	.....	.....	03.....
JAN 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/15/2020....	01/13/2023....	6,371	1,966,123	308.59.....	65,986	.....	.....	.....39,385	.....	.....74,395	.....	.....	.....(5,429)	(8,625)	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call.....	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			112,278		225,309			(15,989)	(33,497)			03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEC 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/15/2020....	12/30/2022....	11,533	3,518,221	305.05.....	136,640	.....	.....	.....80,845	.....	.....159,613	.....	.....	.....(11,387)	(22,445)	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/15/2020....	12/23/2022....	6,919	2,114,382	305.6.....	79,862	.....	.....	.....47,038	.....	.....92,956	.....	.....	.....(6,699)	(12,879)	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/15/2020....	12/16/2022....	9,501	2,880,505	303.19.....	120,159	.....	.....	.....70,449	.....	.....142,855	.....	.....	.....(10,145)	(21,821)	.....	.....	03.....
JAN 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/15/2020....	01/13/2023....	7,131	2,191,680	307.36.....	77,655	.....	.....	.....46,353	.....	.....88,628	.....	.....	.....(6,388)	(11,020)	.....	.....	03.....
JAN 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/15/2020....	01/06/2023....	18,655	5,708,913	306.03.....	213,423	.....	.....	.....126,837	.....	.....246,886	.....	.....	.....(17,671)	(33,032)	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/15/2020....	12/12/2022....	13,258	3,996,040	301.4.....	179,311	.....	.....	.....104,853	.....	.....216,122	.....	.....	.....(15,196)	(34,950)	.....	.....	03.....
DEC 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/15/2020....	12/22/2021....	4,252	1,297,810	305.24.....	38,102	.....	.....	.....14,336	.....	.....47,929	.....	.....	.....(4,850)	(10,090)	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/15/2020....	12/05/2022....	5,080	1,514,611	298.14.....	77,376	.....	.....	.....45,033	.....	.....95,237	.....	.....	.....(6,601)	(16,687)	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/15/2020....	12/19/2022....	8,238	2,476,882	300.66.....	114,999	.....	.....	.....67,556	.....	.....139,081	.....	.....	.....(9,682)	(22,759)	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/15/2020....	12/20/2022....	6,154	1,874,289	304.55.....	73,945	.....	.....	.....43,468	.....	.....86,899	.....	.....	.....(6,220)	(12,600)	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/15/2020....	12/27/2022....	18,848	5,781,170	306.73.....	208,360	.....	.....	.....123,044	.....	.....239,872	.....	.....	.....(17,411)	(31,425)	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/15/2020....	12/16/2022....	16,186	4,883,409	301.71.....	216,770	.....	.....	.....127,092	.....	.....260,503	.....	.....	.....(18,302)	(41,600)	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/15/2020....	12/30/2022....	837	252,072	301.1.....	11,557	.....	.....	.....6,838	.....	.....13,906	.....	.....	.....(963)	(2,225)	.....	.....	03.....
JAN 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/15/2020....	01/06/2023....	9,327	2,840,726	304.58.....	113,022	.....	.....	.....67,167	.....	.....132,381	.....	.....	.....(9,358)	(18,812)	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/15/2020....	12/23/2022....	5,795	1,726,375	297.9.....	89,765	.....	.....	.....52,871	.....	.....110,188	.....	.....	.....(7,529)	(19,059)	.....	.....	03.....
JAN 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/15/2020....	01/09/2023....	7,891	2,426,074	307.44.....	85,445	.....	.....	.....50,875	.....	.....97,505	.....	.....	.....(7,055)	(12,131)	.....	.....	03.....
JAN 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/15/2020....	01/13/2022....	506	158,346	312.69.....	3,120	.....	.....	.....1,233	.....	.....3,342	.....	.....	.....(385)	(398)	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/15/2020....	12/09/2022....	3,970	1,174,698	295.91.....	65,652	.....	.....	.....38,315	.....	.....81,587	.....	.....	.....(5,579)	(14,775)	.....	.....	03.....
NOV 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/15/2020....	11/30/2021....	4,824	1,443,470	299.21.....	57,010	.....	.....	.....20,306	.....	.....77,718	.....	.....	.....(7,491)	(19,462)	.....	.....	03.....
DEC 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/15/2020....	12/10/2021....	3,807	1,121,682	294.66.....	55,517	.....	.....	.....20,289	.....	.....77,320	.....	.....	.....(7,189)	(20,035)	.....	.....	03.....
JAN 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/15/2020....	01/03/2022....	3,466	1,057,549	305.15.....	31,540	.....	.....	.....12,194	.....	.....39,618	.....	.....	.....(3,948)	(8,261)	.....	.....	03.....
DEC 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/15/2020....	12/17/2021....	4,334	1,310,023	302.24.....	44,895			16,693		58,986			(5,756)	(13,687)			03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
JAN 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/15/2020....	01/12/2022....	5,469	1,663,390	304.13.....	52,777	.....	.....	.....20,805	.....	.....67,134	.....	.....	.....(6,525)	(14,358)	.....	.....	03.....
DEC 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/15/2020....	12/16/2021....	4,266	1,267,100	297.....	56,367	.....	.....	.....20,906	.....	.....77,500	.....	.....	.....(7,237)	(19,607)	.....	.....	03.....
DEC 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/15/2020....	12/23/2021....	4,656	1,420,625	305.14.....	41,972	.....	.....	.....15,830	.....	.....52,869	.....	.....	.....(5,335)	(11,160)	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/15/2020....	12/13/2022....	6,112	1,847,210	302.25.....	80,040	.....	.....	.....46,833	.....	.....95,882	.....	.....	.....(6,777)	(15,125)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....3,137	.....	.....5,895	.....	.....	.....(977)	5,607	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....25,375	.....	.....43,077	.....	.....	.....(7,902)	47,798	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....41,622	.....	.....77,721	.....	.....	.....(12,742)	73,412	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....12,902	.....	.....24,552	.....	.....	.....(3,937)	22,414	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....9,300	.....	.....16,656	.....	.....	.....(2,827)	16,666	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call....	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	.....	.....	.....526,446	.....	.....749,136	.....	.....	.....(72,116)	489,363	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call....	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	.....	.....	.....250,644	.....	.....355,468	.....	.....	.....(34,283)	233,565	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call....	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	.....	.....	.....296,910	.....	.....425,765	.....	.....	.....(40,550)	272,432	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call....	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	.....	.....	.....310,014	.....	.....435,768	.....	.....	.....(42,275)	291,088	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....2,530	.....	.....2,359	.....	.....	.....(852)	5,259	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....204,290	.....	.....158,471	.....	.....	.....(28,157)	235,903	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....155,290	.....	.....121,101	.....	.....	.....(21,272)	178,144	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....31,589	.....	.....26,969	.....	.....	.....(4,315)	34,392	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....3,604	.....	.....2,404	.....	.....	.....(491)	4,420	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....358,787	.....	.....280,775	.....	.....	.....(48,925)	409,632	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....12,412	.....	.....9,389	.....	.....	.....(3,865)	25,540	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....15,983	.....	.....11,045	.....	.....	.....(4,978)	33,513	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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			26,759		22,397			(8,333)	53,772			03.....

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SCHEDULE DB - PART A - SECTION 1

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

QE06.88

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....9,736	.....	.....7,682	.....	.....	.....(2,992)	19,646	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....34,623	.....	.....28,338	.....	.....	.....(10,599)	69,055	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....13,717	.....	.....10,301	.....	.....	.....(4,170)	27,769	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....9,684	.....	.....8,613	.....	.....	.....(1,349)	10,420	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....297,398	.....	.....243,753	.....	.....	.....(40,989)	333,579	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....13,054	.....	.....35,283	.....	.....	.....(3,969)	17,937	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call....	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	.....	.....	.....191,285	.....	.....354,855	.....	.....	.....(25,850)	125,101	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call....	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	.....	.....	.....156,014	.....	.....298,466	.....	.....	.....(21,051)	92,696	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....14,500	.....	.....38,158	.....	.....	.....(4,350)	20,187	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....14,014	.....	.....38,224	.....	.....	.....(4,190)	18,555	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....2,409	.....	.....7,499	.....	.....	.....(717)	2,442	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....25,048	.....	.....72,479	.....	.....	.....(7,440)	29,824	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....36,536	.....	.....103,314	.....	.....	.....(10,851)	45,286	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call....	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	.....	.....	.....171,103	.....	.....314,375	.....	.....	.....(23,191)	115,391	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call....	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	.....	.....	.....116,068	.....	.....212,649	.....	.....	.....(15,708)	78,600	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....2,873	.....	.....3,609	.....	.....	.....(995)	5,470	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....21,370	.....	.....29,000	.....	.....	.....(6,347)	34,015	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....8,721	.....	.....8,428	.....	.....	.....(1,202)	8,859	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....7,535	.....	.....8,497	.....	.....	.....(1,027)	6,630	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....76,304	.....	.....75,227	.....	.....	.....(10,405)	75,745	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....181,456	.....	.....185,828	.....	.....	.....(24,632)	174,146	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....143,090	.....	.....151,424	.....	.....	.....(19,395)	133,313	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
JAN 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....26,126	.....	.....25,103	.....	.....	.....(3,535)	26,285	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....38,052	.....	.....38,459	.....	.....	.....(5,142)	36,782	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....657,156	.....	.....726,736	.....	.....	.....(88,672)	584,687	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....1,931	.....	.....2,100	.....	.....	.....(620)	3,636	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....28,556	.....	.....30,742	.....	.....	.....(8,682)	51,544	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....10,831	.....	.....12,138	.....	.....	.....(3,294)	19,261	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....7,630	.....	.....9,577	.....	.....	.....(2,298)	12,812	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....25,035	.....	.....30,662	.....	.....	.....(7,510)	42,373	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....17,142	.....	.....20,156	.....	.....	.....(5,125)	29,455	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....13,528	.....	.....16,967	.....	.....	.....(4,032)	22,510	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....6,949	.....	.....8,442	.....	.....	.....(2,064)	11,700	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....3,038	.....	.....6,976	.....	.....	.....(969)	4,952	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	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	.....	.....	.....13,018	.....	.....37,383	.....	.....	.....(3,792)	13,568	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	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	.....	.....	.....18,562	.....	.....51,546	.....	.....	.....(5,389)	20,784	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	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	.....	.....	.....14,875	.....	.....40,036	.....	.....	.....(4,318)	17,670	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	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	.....	.....	.....30,147	.....	.....78,548	.....	.....	.....(8,640)	36,968	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	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	.....	.....	.....10,941	.....	.....28,213	.....	.....	.....(3,127)	13,568	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call....	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	.....	.....	.....360,053	.....	.....660,863	.....	.....	.....(48,366)	217,296	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call....	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	.....	.....	.....153,537	.....	.....280,878	.....	.....	.....(20,593)	93,358	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call....	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	.....	.....	.....145,268	.....	.....268,444	.....	.....	.....(19,456)	85,135	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call....	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	.....	.....	.....240,021	.....	.....442,147	.....	.....	.....(32,099)	141,628	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call....	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			185,938		344,008			(24,828)	107,751			03.....

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SCHEDULE DB - PART A - SECTION 1

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

QE06.90

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	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)
JAN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....2,144	.....	.....5,341	.....	.....	.....(669)	3,161	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call....	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	.....	.....	.....347,914	.....	.....620,302	.....	.....	.....(46,251)	224,288	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call....	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	.....	.....	.....116,910	.....	.....209,597	.....	.....	.....(15,520)	73,998	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call....	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	.....	.....	.....160,588	.....	.....289,065	.....	.....	.....(21,285)	100,187	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call....	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	.....	.....	.....180,645	.....	.....320,006	.....	.....	.....(23,909)	117,437	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....2,223	.....	.....4,816	.....	.....	.....(679)	3,593	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....3,800	.....	.....8,146	.....	.....	.....(1,139)	6,070	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....1,477	.....	.....3,561	.....	.....	.....(440)	2,118	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....1,717	.....	.....4,332	.....	.....	.....(509)	2,325	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....2,795	.....	.....7,666	.....	.....	.....(831)	3,353	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	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	.....	.....	.....34,649	.....	.....98,371	.....	.....	.....(10,157)	37,756	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	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	.....	.....	.....13,950	.....	.....38,264	.....	.....	.....(4,077)	16,221	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....1,406	.....	.....999	.....	.....	.....(438)	2,841	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....44,897	.....	.....47,936	.....	.....	.....(13,034)	76,287	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....25,539	.....	.....26,153	.....	.....	.....(7,415)	44,119	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....14,719	.....	.....14,468	.....	.....	.....(4,233)	25,614	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....38,509	.....	.....38,105	.....	.....	.....(11,037)	66,673	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....17,393	.....	.....17,969	.....	.....	.....(4,969)	29,548	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call....	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	.....	.....	.....5,457	.....	.....5,434	.....	.....	.....(760)	5,276	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call....	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	.....	.....	.....21,720	.....	.....20,726	.....	.....	.....(2,931)	21,220	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call....	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	.....	.....	.....339,554	.....	.....333,578	.....	.....	.....(45,612)	322,892	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call....	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	.....	.....	.....360,966	.....	.....362,746	.....	.....	.....(48,416)	336,170	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
FEB 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....68,165	.....	.....72,075	.....	.....	.....(9,129)	60,412	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....1,614	.....	.....1,198	.....	.....	.....(492)	3,181	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....86,361	.....	.....92,549	.....	.....	.....(11,549)	75,389	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....600,191	.....	.....612,272	.....	.....	.....(80,144)	549,372	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....345,784	.....	.....317,941	.....	.....	.....(46,173)	344,720	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....345,656	.....	.....310,324	.....	.....	.....(45,951)	349,441	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....239,940	.....	.....220,470	.....	.....	.....(31,851)	238,331	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....137,838	.....	.....126,857	.....	.....	.....(18,271)	136,601	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....162,516	.....	.....158,314	.....	.....	.....(21,509)	153,851	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....2,465	.....	.....3,085	.....	.....	.....(737)	3,994	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....21,864	.....	.....26,112	.....	.....	.....(6,494)	36,047	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....25,520	.....	.....32,475	.....	.....	.....(7,505)	40,339	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....28,138	.....	.....37,190	.....	.....	.....(8,249)	43,371	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....12,168	.....	.....14,849	.....	.....	.....(3,556)	19,557	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....39,816	.....	.....45,761	.....	.....	.....(11,597)	65,701	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....6,761	.....	.....8,033	.....	.....	.....(1,963)	10,950	.....	.....	03.....
JAN 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/21/2020....	01/17/2023....	13,907	4,314,462	310.23.....	191,949	.....	.....	.....118,861	.....	.....149,387	.....	.....	.....(16,282)	41,633	.....	.....	03.....
FEB 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/21/2020....	02/07/2023....	12,609	3,984,810	316.03.....	140,871	.....	.....	.....88,270	.....	.....99,469	.....	.....	.....(11,718)	39,432	.....	.....	03.....
JAN 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/21/2020....	01/20/2023....	8,390	2,592,420	309.....	121,383	.....	.....	.....75,295	.....	.....96,264	.....	.....	.....(10,267)	24,777	.....	.....	03.....
JAN 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/21/2020....	01/27/2023....	8,175	2,555,631	312.63.....	103,595	.....	.....	.....64,516	.....	.....77,591	.....	.....	.....(8,706)	25,117	.....	.....	03.....
FEB 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/21/2020....	02/03/2023....	10,459	3,284,530	314.05.....	125,986	.....	.....	.....78,770	.....	.....92,150	.....	.....	.....(10,518)	32,484	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/21/2020....	12/30/2022....	8,876	2,680,701	302.01.....	162,766			99,717		141,565			(14,045)	22,302			03.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JAN 22 NYSE Zebra Edge Call.....	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	.....	.....	.....40,144	.....	.....83,648	.....	.....	.....(12,546)	12,954	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	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	.....	.....	.....23,041	.....	.....26,516	.....	.....	.....(6,400)	21,886	.....	.....	03.....
FEB 23 NYSE Zebra Edge Call.....	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	.....	.....	.....87,855	.....	.....108,446	.....	.....	.....(11,767)	31,452	.....	.....	03.....
JAN 23 NYSE Zebra Edge Call.....	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	.....	.....	.....99,128	.....	.....115,963	.....	.....	.....(13,457)	41,718	.....	.....	03.....
FEB 23 NYSE Zebra Edge Call.....	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	.....	.....	.....43,826	.....	.....45,082	.....	.....	.....(5,741)	23,031	.....	.....	03.....
JAN 23 NYSE Zebra Edge Call.....	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	.....	.....	.....119,544	.....	.....161,902	.....	.....	.....(16,577)	32,531	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	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	.....	.....	.....22,374	.....	.....33,628	.....	.....	.....(6,434)	15,585	.....	.....	03.....
FEB 23 NYSE Zebra Edge Call.....	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	.....	.....	.....81,236	.....	.....87,922	.....	.....	.....(10,688)	39,073	.....	.....	03.....
FEB 23 NYSE Zebra Edge Call.....	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	.....	.....	.....81,378	.....	.....83,652	.....	.....	.....(10,645)	42,758	.....	.....	03.....
JAN 22 NYSE Zebra Edge Call.....	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	.....	.....	.....26,808	.....	.....42,797	.....	.....	.....(8,151)	18,228	.....	.....	03.....
JAN 23 NYSE Zebra Edge Call.....	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	.....	.....	.....127,395	.....	.....176,829	.....	.....	.....(17,558)	30,489	.....	.....	03.....
FEB 23 NYSE Zebra Edge Call.....	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	.....	.....	.....52,094	.....	.....55,802	.....	.....	.....(6,884)	25,672	.....	.....	03.....
JAN 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2020....	01/04/2023....	8,203	2,481,408	302.51.....	148,179	.....	.....	.....91,057	.....	.....128,104	.....	.....	.....(12,725)	20,990	.....	.....	03.....
JAN 23 NYSE Zebra Edge Call.....	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	.....	.....	.....53,941	.....	.....64,496	.....	.....	.....(7,246)	21,202	.....	.....	03.....
JAN 22 NYSE Zebra Edge Call.....	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	.....	.....	.....22,681	.....	.....33,088	.....	.....	.....(6,759)	17,436	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2020....	12/28/2022....	7,255	2,198,332	303.....	128,527	.....	.....	.....78,649	.....	.....110,526	.....	.....	.....(11,111)	18,713	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	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	.....	.....	.....19,640	.....	.....25,147	.....	.....	.....(5,524)	16,792	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	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	.....	.....	.....31,774	.....	.....54,096	.....	.....	.....(9,314)	17,691	.....	.....	03.....
JAN 23 NYSE Zebra Edge Call.....	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	.....	.....	.....120,831	.....	.....151,707	.....	.....	.....(16,304)	41,500	.....	.....	03.....
FEB 22 JPMorgan MOZaic2 Call...	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	.....	.....	.....1,788	.....	.....1,536	.....	.....	.....(518)	3,203	.....	.....	03.....
FEB 22 JPMorgan MOZaic2 Call...	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	.....	.....	.....46,171	.....	.....38,886	.....	.....	.....(12,826)	80,568	.....	.....	03.....
JAN 23 JPMorgan MOZaic2 Call...	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			4,282		3,839			(578)	4,278			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)
FEB 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....594,164	.....	.....491,650	.....	.....	.....(78,523)	617,370	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....201,530	.....	.....157,185	.....	.....	.....(26,634)	216,763	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....501,075	.....	.....413,783	.....	.....	.....(65,931)	519,824	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....347,085	.....	.....279,588	.....	.....	.....(45,603)	365,179	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....94,871	.....	.....82,549	.....	.....	.....(12,446)	94,913	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....162,775	.....	.....138,132	.....	.....	.....(21,324)	165,465	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....156,328	.....	.....132,820	.....	.....	.....(20,450)	158,630	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....313,178	.....	.....254,396	.....	.....	.....(40,968)	326,909	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....12,384	.....	.....11,373	.....	.....	.....(3,526)	21,417	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....139,011	.....	.....106,311	.....	.....	.....(18,185)	150,166	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....14,921	.....	.....12,773	.....	.....	.....(4,237)	26,340	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....78,311	.....	.....71,857	.....	.....	.....(22,233)	135,161	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....14,575	.....	.....13,316	.....	.....	.....(4,099)	25,007	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....26,723	.....	.....23,970	.....	.....	.....(7,492)	46,025	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....40,165	.....	.....40,504	.....	.....	.....(11,226)	66,097	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....5,185	.....	.....4,242	.....	.....	.....(1,445)	9,147	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....10,162	.....	.....7,694	.....	.....	.....(2,823)	18,273	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	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	.....	.....	.....6,545	.....	.....28,962	.....	.....	.....(1,863)	2,272	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	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	.....	.....	.....3,429	.....	.....14,480	.....	.....	.....(935)	1,399	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	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	.....	.....	.....10,833	.....	.....47,769	.....	.....	.....(2,946)	1,862	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	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	.....	.....	.....13,539	.....	.....60,253	.....	.....	.....(3,682)	1,424	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call....	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			105,455		273,986			(13,937)	13,682			03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange 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)
FEB 23 JPMorgan MOZAIC Call....	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	.....	.....	.....94,560	.....	.....240,135	.....	.....	.....(12,442)	19,358	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call....	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	.....	.....	.....63,411	.....	.....158,096	.....	.....	.....(8,331)	16,450	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call....	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	.....	.....	.....34,801	.....	.....88,217	.....	.....	.....(4,566)	7,090	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call....	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	.....	.....	.....99,691	.....	.....249,188	.....	.....	.....(13,060)	24,471	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call....	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	.....	.....	.....68,365	.....	.....173,981	.....	.....	.....(8,943)	12,538	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call....	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	.....	.....	.....4,056	.....	.....9,847	.....	.....	.....(530)	1,300	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	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	.....	.....	.....14,457	.....	.....64,796	.....	.....	.....(4,105)	3,935	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call....	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	.....	.....	.....109,270	.....	.....272,296	.....	.....	.....(14,211)	26,532	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call....	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	.....	.....	.....27,752	.....	.....69,749	.....	.....	.....(3,604)	5,963	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call....	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	.....	.....	.....30,749	.....	.....76,041	.....	.....	.....(3,988)	8,000	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call....	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	.....	.....	.....34,671	.....	.....88,473	.....	.....	.....(4,490)	5,384	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	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	.....	.....	.....8,618	.....	.....37,781	.....	.....	.....(2,446)	3,242	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	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	.....	.....	.....18,458	.....	.....78,807	.....	.....	.....(5,160)	8,187	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	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	.....	.....	.....16,911	.....	.....73,634	.....	.....	.....(4,712)	5,773	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	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	.....	.....	.....4,714	.....	.....20,412	.....	.....	.....(1,310)	1,712	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	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	.....	.....	.....5,602	.....	.....22,230	.....	.....	.....(1,557)	3,722	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	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	.....	.....	.....9,624	.....	.....40,315	.....	.....	.....(2,642)	4,431	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	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	.....	.....	.....3,530	.....	.....14,159	.....	.....	.....(966)	2,111	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....1,938	.....	.....2,903	.....	.....	.....(555)	2,665	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....3,771	.....	.....4,956	.....	.....	.....(497)	2,596	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....187,329	.....	.....226,418	.....	.....	.....(24,505)	144,143	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	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			303,334		373,248			(39,452)	226,845			03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
FEB 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....86,158	.....	.....106,059	.....	.....	.....(11,190)	64,307	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....63,249	.....	.....78,450	.....	.....	.....(8,203)	46,659	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....445,705	.....	.....559,786	.....	.....	.....(57,717)	322,610	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....163,219	.....	.....223,214	.....	.....	.....(21,137)	102,710	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....130,884	.....	.....174,498	.....	.....	.....(16,949)	86,249	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....7,786	.....	.....12,219	.....	.....	.....(2,162)	10,012	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....11,185	.....	.....16,823	.....	.....	.....(3,108)	14,870	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....16,448	.....	.....24,813	.....	.....	.....(4,513)	21,542	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....14,367	.....	.....20,356	.....	.....	.....(3,930)	19,607	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....8,251	.....	.....12,033	.....	.....	.....(2,250)	11,007	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....20,475	.....	.....34,087	.....	.....	.....(5,567)	24,434	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....40,280	.....	.....78,513	.....	.....	.....(10,952)	39,813	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....7,619	.....	.....9,030	.....	.....	.....(1,006)	6,057	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....17,883	.....	.....43,316	.....	.....	.....(4,862)	10,916	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....134,516	.....	.....224,086	.....	.....	.....(17,295)	47,039	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....606,887	.....	.....950,017	.....	.....	.....(77,917)	273,510	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....404,833	.....	.....628,043	.....	.....	.....(51,901)	187,367	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....102,627	.....	.....154,406	.....	.....	.....(13,157)	52,012	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....36,900	.....	.....87,309	.....	.....	.....(9,942)	23,864	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....36,714	.....	.....88,983	.....	.....	.....(9,863)	21,599	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....24,538	.....	.....53,682	.....	.....	.....(6,573)	19,325	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	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			15,297		31,835			(4,084)	13,249			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)
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....14,423	.....	.....34,583	.....	.....	.....(3,840)	8,611	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....5,641	.....	.....6,993	.....	.....	.....(742)	4,230	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....618,995	.....	.....991,107	.....	.....	.....(79,814)	259,667	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....354,503	.....	.....570,315	.....	.....	.....(45,644)	145,566	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....491	.....	.....1,858	.....	.....	.....(137)	(35)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....21,181	.....	.....99,868	.....	.....	.....(5,525)	(24,908)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....17,694	.....	.....83,172	.....	.....	.....(4,577)	(20,448)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....11,558	.....	.....53,998	.....	.....	.....(2,980)	(13,620)	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/16/2020....	02/10/2023....	552	215,102	389.72.....	3,361	.....	.....	.....2,157	.....	.....5,555	.....	.....	.....(285)	(452)	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....3,404	.....	.....9,286	.....	.....	.....(438)	(1,498)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/16/2020....	03/02/2023....	2,452	954,424	389.27.....	15,496	.....	.....	.....10,050	.....	.....25,572	.....	.....	.....(1,290)	(2,162)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....111,297	.....	.....295,286	.....	.....	.....(14,270)	(37,841)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....327,165	.....	.....868,096	.....	.....	.....(41,765)	(112,831)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....155,123	.....	.....412,034	.....	.....	.....(19,747)	(55,167)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....30,978	.....	.....144,913	.....	.....	.....(8,249)	(26,950)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....342,325	.....	.....897,817	.....	.....	.....(43,516)	(108,099)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....393,043	.....	.....1,044,532	.....	.....	.....(49,893)	(143,036)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....128,114	.....	.....348,320	.....	.....	.....(16,262)	(59,652)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....824,508	.....	.....2,250,249	.....	.....	.....(104,221)	(417,020)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....184,429	.....	.....502,521	.....	.....	.....(23,280)	(92,431)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....16,344	.....	.....74,878	.....	.....	.....(4,352)	(12,488)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	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			8,822		40,901			(2,328)	(7,460)			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)
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....4,564	.....	.....21,392	.....	.....	.....(1,201)	(4,212)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....23,739	.....	.....109,595	.....	.....	.....(6,230)	(19,978)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....5,152	.....	.....23,797	.....	.....	.....(1,348)	(4,423)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	03/16/2020....	03/11/2022....	480	183,127	381.84.....	2,470	.....	.....	.....1,174	.....	.....5,455	.....	.....	.....(307)	(1,053)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....87,472	.....	.....413,646	.....	.....	.....(22,819)	(100,346)	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/25/2020....	03/03/2023....	6,188	1,929,943	311.91.....	41,528	.....	.....	.....27,170	.....	.....62,415	.....	.....	.....(3,483)	(21,412)	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call.....	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	.....	.....	.....89,285	.....	.....208,266	.....	.....	.....(11,129)	(71,469)	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call.....	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	.....	.....	.....60,375	.....	.....140,529	.....	.....	.....(7,589)	(48,437)	.....	.....	03.....
FEB 23 NYSE Zebra Edge Call.....	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	.....	.....	.....77,157	.....	.....181,799	.....	.....	.....(9,949)	(63,405)	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call.....	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	.....	.....	.....40,835	.....	.....95,551	.....	.....	.....(5,213)	(33,152)	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call.....	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	.....	.....	.....83,984	.....	.....197,163	.....	.....	.....(10,676)	(68,391)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	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	.....	.....	.....17,628	.....	.....68,154	.....	.....	.....(4,793)	(31,685)	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call.....	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	.....	.....	.....49,254	.....	.....115,565	.....	.....	.....(6,217)	(39,944)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call.....	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	.....	.....	.....22,227	.....	.....86,349	.....	.....	.....(5,954)	(39,712)	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call.....	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	.....	.....	.....64,354	.....	.....150,160	.....	.....	.....(8,169)	(51,956)	.....	.....	03.....
FEB 23 NYSE Zebra Edge Call.....	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	.....	.....	.....46,773	.....	.....106,239	.....	.....	.....(6,128)	(36,129)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call.....	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	.....	.....	.....18,332	.....	.....68,609	.....	.....	.....(4,839)	(31,679)	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call.....	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	.....	.....	.....41,403	.....	.....96,554	.....	.....	.....(5,255)	(33,401)	.....	.....	03.....
FEB 23 NYSE Zebra Edge Call.....	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	.....	.....	.....50,695	.....	.....114,524	.....	.....	.....(6,566)	(38,735)	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call.....	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	.....	.....	.....53,740	.....	.....126,273	.....	.....	.....(6,755)	(43,171)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	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	.....	.....	.....12,217	.....	.....41,670	.....	.....	.....(3,332)	(19,122)	.....	.....	03.....
FEB 23 NYSE Zebra Edge Call.....	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			26,166		58,739			(3,404)	(19,749)			03.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR 22 NYSE Zebra Edge Call.....	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	.....	.....	.....26,679	.....	.....100,909	.....	.....	.....(6,822)	(45,377)	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call.....	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	.....	.....	.....54,684	.....	.....128,445	.....	.....	.....(7,011)	(44,689)	.....	.....	03.....
FEB 23 NYSE Zebra Edge Call.....	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	.....	.....	.....33,623	.....	.....74,345	.....	.....	.....(4,398)	(24,620)	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call.....	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	.....	.....	.....87,760	.....	.....205,214	.....	.....	.....(11,252)	(71,247)	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call.....	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	.....	.....	.....83,469	.....	.....194,352	.....	.....	.....(10,448)	(66,884)	.....	.....	03.....
FEB 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/25/2020....	02/10/2023....	7,971	2,497,627	313.34.....	48,915	.....	.....	.....31,664	.....	.....73,426	.....	.....	.....(4,185)	(25,432)	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	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	.....	.....	.....13,439	.....	.....46,689	.....	.....	.....(3,745)	(21,609)	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call.....	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	.....	.....	.....62,891	.....	.....147,386	.....	.....	.....(7,916)	(50,862)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call.....	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	.....	.....	.....21,485	.....	.....80,107	.....	.....	.....(5,402)	(35,998)	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call.....	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	.....	.....	.....57,256	.....	.....135,102	.....	.....	.....(7,351)	(47,097)	.....	.....	03.....
FEB 23 NYSE Zebra Edge Call.....	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	.....	.....	.....70,305	.....	.....166,617	.....	.....	.....(9,346)	(58,657)	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call.....	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	.....	.....	.....58,830	.....	.....136,627	.....	.....	.....(7,323)	(46,886)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....18,651	.....	.....98,237	.....	.....	.....(4,716)	(34,250)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....30,487	.....	.....164,206	.....	.....	.....(7,685)	(56,457)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....7,278	.....	.....38,537	.....	.....	.....(1,829)	(13,342)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/25/2020....	03/08/2023....	606	229,295	378.58.....	4,809	.....	.....	.....3,154	.....	.....9,937	.....	.....	.....(401)	(2,353)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....13,142	.....	.....41,438	.....	.....	.....(1,661)	(10,730)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....509,573	.....	.....1,593,453	.....	.....	.....(64,142)	(431,226)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....583,167	.....	.....1,822,081	.....	.....	.....(73,303)	(492,575)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....423,180	.....	.....1,317,244	.....	.....	.....(53,194)	(362,479)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....741,940	.....	.....2,294,589	.....	.....	.....(92,871)	(638,468)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call..	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			186,375		576,602			(23,297)	(160,200)			03.....

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....2,277	.....	.....13,347	.....	.....	.....(608)	(3,617)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....328,016	.....	.....1,009,051	.....	.....	.....(40,946)	(282,526)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....677,824	.....	.....2,098,528	.....	.....	.....(84,493)	(576,613)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....375,738	.....	.....1,165,070	.....	.....	.....(46,773)	(316,512)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/25/2020....	03/04/2022....	591	225,877	382.22.....	2,311	.....	.....	.....1,101	.....	.....6,538	.....	.....	.....(293)	(1,891)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....476	.....	.....2,701	.....	.....	.....(126)	(676)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....37,027	.....	.....209,825	.....	.....	.....(9,522)	(69,707)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....9,542	.....	.....53,746	.....	.....	.....(2,446)	(17,934)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....12,102	.....	.....66,661	.....	.....	.....(3,094)	(22,748)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....61,922	.....	.....334,833	.....	.....	.....(15,832)	(115,696)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....15,657	.....	.....84,323	.....	.....	.....(3,969)	(29,127)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	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	.....	.....	.....9,583	.....	.....85,115	.....	.....	.....(2,583)	(22,701)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....13,000	.....	.....89,349	.....	.....	.....(3,353)	(29,089)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....24,352	.....	.....158,807	.....	.....	.....(6,261)	(52,629)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....35,880	.....	.....230,023	.....	.....	.....(9,174)	(76,499)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....61,951	.....	.....398,463	.....	.....	.....(15,706)	(132,014)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....25,472	.....	.....165,526	.....	.....	.....(6,422)	(54,584)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....8,763	.....	.....62,555	.....	.....	.....(2,203)	(19,640)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....30,045	.....	.....215,647	.....	.....	.....(7,470)	(67,143)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....13,713	.....	.....97,332	.....	.....	.....(3,400)	(30,495)	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call....	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	.....	.....	.....60,717	.....	.....253,138	.....	.....	.....(7,829)	(61,997)	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/30/2020....	02/28/2023....	8,894	2,426,102	272.79.....	56,742			37,241		155,673			(4,795)	(37,702)			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)
MAR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....8,773	.....	.....77,648	.....	.....	.....(2,356)	(20,604)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/30/2020....	03/02/2023....	7,380	2,003,579	271.48.....	50,333	.....	.....	.....33,069	.....	.....136,780	.....	.....	.....(4,245)	(33,810)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/30/2020....	03/03/2023....	7,403	2,015,885	272.29.....	48,567	.....	.....	.....31,925	.....	.....132,538	.....	.....	.....(4,092)	(32,313)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/30/2020....	03/06/2023....	8,485	2,298,211	270.85.....	59,821	.....	.....	.....39,379	.....	.....161,631	.....	.....	.....(5,027)	(40,333)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC Call....	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	.....	.....	.....25,087	.....	.....103,975	.....	.....	.....(3,193)	(25,055)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/30/2020....	03/10/2023....	5,463	1,476,566	270.27.....	39,773	.....	.....	.....26,231	.....	.....106,687	.....	.....	.....(3,330)	(26,778)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC Call....	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	.....	.....	.....63,923	.....	.....236,258	.....	.....	.....(8,080)	(66,273)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC Call....	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	.....	.....	.....82,052	.....	.....300,323	.....	.....	.....(10,328)	(84,413)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC Call....	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	.....	.....	.....94,401	.....	.....343,975	.....	.....	.....(11,817)	(96,741)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC Call....	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	.....	.....	.....72,082	.....	.....259,529	.....	.....	.....(8,985)	(73,151)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC Call....	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	.....	.....	.....36,031	.....	.....131,830	.....	.....	.....(4,485)	(36,790)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....6,439	.....	.....54,670	.....	.....	.....(1,724)	(15,455)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC Call....	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	.....	.....	.....57,678	.....	.....221,487	.....	.....	.....(7,141)	(59,096)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC Call....	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	.....	.....	.....16,248	.....	.....61,626	.....	.....	.....(2,009)	(16,654)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....8,762	.....	.....75,868	.....	.....	.....(2,333)	(20,581)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....9,396	.....	.....80,382	.....	.....	.....(2,480)	(22,150)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....7,161	.....	.....59,841	.....	.....	.....(1,885)	(16,883)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....10,238	.....	.....84,015	.....	.....	.....(2,678)	(24,053)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....14,332	.....	.....117,153	.....	.....	.....(3,740)	(33,540)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....24,471	.....	.....166,851	.....	.....	.....(6,329)	(54,560)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....2,908	.....	.....12,205	.....	.....	.....(733)	(3,117)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call..	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			9,139		23,522			(1,138)	(4,574)			03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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)
MAR 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....160,514	.....	.....414,592	.....	.....	.....(19,981)	(70,061)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....191,697	.....	.....494,101	.....	.....	.....(23,863)	(79,953)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....383,242	.....	.....988,073	.....	.....	.....(47,444)	(168,525)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....271,991	.....	.....700,172	.....	.....	.....(33,625)	(118,780)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....657,284	.....	.....1,688,591	.....	.....	.....(81,146)	(276,760)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....9,003	.....	.....38,676	.....	.....	.....(2,256)	(9,267)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....56,058	.....	.....240,862	.....	.....	.....(14,054)	(57,652)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....10,547	.....	.....45,374	.....	.....	.....(2,622)	(10,538)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....39,911	.....	.....170,422	.....	.....	.....(9,896)	(40,636)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....11,866	.....	.....51,028	.....	.....	.....(2,935)	(10,860)	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....9,394	.....	.....24,581	.....	.....	.....(1,210)	(3,733)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....8,230	.....	.....21,514	.....	.....	.....(1,058)	(3,262)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....6,823	.....	.....17,671	.....	.....	.....(859)	(2,793)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....391	.....	.....459,901	.....	.....	.....(35,193)	(173,437)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/03/2020....	04/01/2021.....	.....	.....	391.65.....	(0)	.....	.....	.....(0)	.....	.....(8)	.....	.....	.....	.....(0)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....599	.....	.....718,969	.....	.....	.....(53,776)	(270,165)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/03/2020....	04/01/2021.....	.....	.....	393.35.....	(0)	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....	.....(0)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....23,422	.....	.....110,134	.....	.....	.....(5,775)	(29,337)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....490,551	.....	.....1,348,213	.....	.....	.....(60,478)	(284,486)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....131,928	.....	.....362,625	.....	.....	.....(16,266)	(74,654)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....186,701	.....	.....513,121	.....	.....	.....(23,018)	(105,940)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call..	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			240,791		659,291			(29,525)	(142,637)			03.....

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
APR 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....170,386	.....	.....466,032	.....	.....	.....(20,864)	(101,218)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....526,211	.....	.....1,439,588	.....	.....	.....(64,346)	(300,076)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....6,627	.....	.....30,881	.....	.....	.....(1,629)	(8,461)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....44,649	.....	.....202,393	.....	.....	.....(10,980)	(58,501)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....31,134	.....	.....143,828	.....	.....	.....(7,655)	(40,283)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....25,321	.....	.....115,745	.....	.....	.....(6,176)	(32,849)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....88,881	.....	.....403,432	.....	.....	.....(21,619)	(115,191)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....45,469	.....	.....207,734	.....	.....	.....(11,030)	(58,481)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....6,062	.....	.....16,647	.....	.....	.....(752)	(3,745)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/07/2020...	03/30/2023.....	508	194,550	383.29.....	3,893	.....	.....	.....2,612	.....	.....6,977	.....	.....	.....(322)	(1,062)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....16,519	.....	.....70,679	.....	.....	.....(3,997)	(17,238)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....123,532	.....	.....318,813	.....	.....	.....(15,106)	(56,241)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....495,514	.....	.....1,279,928	.....	.....	.....(60,593)	(236,171)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....103,914	.....	.....268,073	.....	.....	.....(12,707)	(47,383)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....575,193	.....	.....1,482,753	.....	.....	.....(69,956)	(273,946)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....163,081	.....	.....420,122	.....	.....	.....(19,807)	(78,041)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....378,839	.....	.....974,800	.....	.....	.....(45,950)	(177,879)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....569,268	.....	.....1,463,126	.....	.....	.....(68,956)	(267,041)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....66,937	.....	.....170,913	.....	.....	.....(8,097)	(27,612)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....16,721	.....	.....71,375	.....	.....	.....(4,035)	(17,454)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....25,888	.....	.....108,935	.....	.....	.....(6,247)	(27,888)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	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			35,015		147,217			(8,449)	(37,861)			03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....20,657	.....	.....86,288	.....	.....	.....(4,944)	(22,270)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....32,177	.....	.....133,851	.....	.....	.....(7,682)	(34,606)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....42,122	.....	.....177,599	.....	.....	.....(10,029)	(43,987)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....4,289	.....	.....18,113	.....	.....	.....(1,018)	(4,401)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....5,359	.....	.....14,138	.....	.....	.....(680)	(2,680)	.....	.....	03.....
APR 21 IUL Rainbow.....	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	.....	.....	.....147,328	.....	.....6,931,178	.....	.....	.....(883,966)	.....	.....	.....	03.....
APR 21 IUL Rainbow.....	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	.....	.....	.....130,006	.....	.....6,732,329	.....	.....	.....(780,024)	.....	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....4,131	.....	.....373,316	.....	.....	.....(30,994)	(122,716)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/20/2020....	04/12/2021....	.....	.....	397.53.....	(0)	.....	.....	.....(0)	.....	.....(109)	.....	.....	.....(0)	.....	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....5,453	.....	.....462,649	.....	.....	.....(37,747)	(150,505)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/20/2020....	04/13/2021....	.....	.....	391.56.....	(0)	.....	.....	.....(0)	.....	.....(7,969)	.....	.....	.....(0)	.....	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....1,291	.....	.....122,543	.....	.....	.....(8,302)	(30,492)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/20/2020....	04/14/2021....	.....	.....	380.54.....	(0)	.....	.....	.....(0)	.....	.....(39,048)	.....	.....	.....(0)	.....	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....3,519	.....	.....255,838	.....	.....	.....(21,111)	(83,348)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/20/2020....	04/15/2021....	.....	.....	398.14.....	(0)	.....	.....	.....(0)	.....	.....(119)	.....	.....	.....(0)	.....	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....8,780	.....	.....599,920	.....	.....	.....(49,388)	(195,207)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/20/2020....	04/16/2021....	.....	.....	397.82.....	(0)	.....	.....	.....(0)	.....	.....(448)	.....	.....	.....(0)	.....	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....7,128	.....	.....490,976	.....	.....	.....(40,104)	(159,273)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/20/2020....	04/16/2021....	.....	.....	395.08.....	(0)	.....	.....	.....(0)	.....	.....(2,005)	.....	.....	.....(0)	.....	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....2,151	.....	.....445,595	.....	.....	.....(38,735)	(151,247)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/20/2020....	04/05/2021....	.....	.....	396.27.....	(0)	.....	.....	.....(0)	.....	.....(5)	.....	.....	.....(0)	.....	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	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			3,876		695,023			(58,141)	(230,200)			03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/20/2020....	04/06/2021....	.....	.....	390.9.....	(0)	.....	.....	.....(0)	.....	.....(6,538)	.....	.....	.....	.....(0)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....1,513	.....	.....251,698	.....	.....	.....(19,447)	(74,285)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/20/2020....	04/07/2021....	.....	.....	383.45.....	(0)	.....	.....	.....(0)	.....	.....(48,102)	.....	.....	.....	.....(0)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....2,130	.....	.....279,340	.....	.....	.....(23,966)	(94,052)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/20/2020....	04/08/2021....	.....	.....	395.2.....	(0)	.....	.....	.....(0)	.....	.....(126)	.....	.....	.....	.....(0)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....4,519	.....	.....536,893	.....	.....	.....(45,190)	(178,269)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/20/2020....	04/09/2021....	.....	.....	396.27.....	(0)	.....	.....	.....(0)	.....	.....(141)	.....	.....	.....	.....(0)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....6,733	.....	.....804,625	.....	.....	.....(67,316)	(265,116)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/20/2020....	04/09/2021....	.....	.....	397.7.....	(0)	.....	.....	.....(0)	.....	.....(49)	.....	.....	.....	.....(0)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....4,046	.....	.....277,306	.....	.....	.....(22,753)	(89,908)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/20/2020....	04/16/2021....	.....	.....	398.47.....	(0)	.....	.....	.....(0)	.....	.....(133)	.....	.....	.....	.....(0)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....1,958	.....	.....114,384	.....	.....	.....(9,270)	(36,931)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/20/2020....	04/19/2021....	.....	.....	397.03.....	(0)	.....	.....	.....(0)	.....	.....(248)	.....	.....	.....	.....(0)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....405	.....	.....417,436	.....	.....	.....(36,540)	(142,063)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/20/2020....	04/01/2021....	.....	.....	392.41.....	(0)	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....	.....(0)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....496	.....	.....507,787	.....	.....	.....(44,632)	(173,099)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/20/2020....	04/01/2021....	.....	.....	395.79.....	(0)	.....	.....	.....(0)	.....	.....	.....	.....	.....	.....(0)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....5,653	.....	.....23,619	.....	.....	.....(1,339)	(5,696)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....10,252	.....	.....26,205	.....	.....	.....(1,258)	(5,151)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2020....	04/14/2023....	341	131,420	385.....	2,635	.....	.....	.....1,807	.....	.....4,407	.....	.....	.....(219)	(484)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....139,000	.....	.....351,853	.....	.....	.....(16,815)	(57,764)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call...	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			328,512		832,887			(39,527)	(150,069)			03.....

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SCHEDULE DB - PART A - SECTION 1

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

QE06.105

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
APR 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....314,349	.....	.....796,615	.....	.....	.....(37,772)	(145,588)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....575,226	.....	.....1,455,058	.....	.....	.....(69,027)	(257,828)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....427,819	.....	.....1,081,439	.....	.....	.....(51,270)	(195,200)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....137,791	.....	.....347,463	.....	.....	.....(16,512)	(58,139)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....30,068	.....	.....124,288	.....	.....	.....(7,121)	(31,268)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....73,472	.....	.....301,827	.....	.....	.....(17,402)	(77,051)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....30,438	.....	.....125,421	.....	.....	.....(7,153)	(31,394)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....32,428	.....	.....130,775	.....	.....	.....(7,600)	(34,099)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....35,008	.....	.....144,280	.....	.....	.....(8,184)	(35,673)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....24,221	.....	.....99,721	.....	.....	.....(5,648)	(24,511)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....3,896	.....	.....15,996	.....	.....	.....(906)	(3,919)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....44,891	.....	.....183,080	.....	.....	.....(10,440)	(45,958)	.....	.....	03.....
APR 23 NYSE Zebra Edge Call.....	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	.....	.....	.....63,620	.....	.....129,675	.....	.....	.....(7,574)	(37,744)	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call.....	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	.....	.....	.....82,576	.....	.....174,499	.....	.....	.....(10,512)	(52,900)	.....	.....	03.....
APR 23 NYSE Zebra Edge Call.....	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	.....	.....	.....135,663	.....	.....279,373	.....	.....	.....(16,279)	(82,040)	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call.....	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	.....	.....	.....166,350	.....	.....352,395	.....	.....	.....(20,823)	(106,184)	.....	.....	03.....
APR 23 NYSE Zebra Edge Call.....	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	.....	.....	.....101,829	.....	.....210,149	.....	.....	.....(12,268)	(61,859)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call.....	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	.....	.....	.....54,696	.....	.....178,850	.....	.....	.....(13,599)	(71,406)	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call.....	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	.....	.....	.....184,649	.....	.....386,545	.....	.....	.....(22,796)	(115,519)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call.....	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	.....	.....	.....41,673	.....	.....131,482	.....	.....	.....(9,922)	(53,205)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call.....	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	.....	.....	.....49,859	.....	.....153,376	.....	.....	.....(11,655)	(61,962)	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call.....	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	.....	.....	.....133,992	.....	.....281,541	.....	.....	.....(16,680)	(84,535)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.106

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	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)
APR 22 NYSE Zebra Edge Call.....	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	.....	.....	.....38,999	.....	.....119,440	.....	.....	.....(8,908)	(47,684)	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call.....	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	.....	.....	.....45,772	.....	.....90,942	.....	.....	.....(5,414)	(25,741)	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/04/2020....	05/03/2023....	610	183,178	300.44.....	7,547	.....	.....	.....5,263	.....	.....10,777	.....	.....	.....(621)	(3,133)	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call.....	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	.....	.....	.....109,210	.....	.....232,020	.....	.....	.....(13,766)	(70,234)	.....	.....	03.....
APR 23 NYSE Zebra Edge Call.....	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	.....	.....	.....42,773	.....	.....86,216	.....	.....	.....(5,174)	(24,840)	.....	.....	03.....
APR 23 NYSE Zebra Edge Call.....	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	.....	.....	.....49,048	.....	.....98,005	.....	.....	.....(5,824)	(27,937)	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call.....	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	.....	.....	.....223,691	.....	.....468,945	.....	.....	.....(27,731)	(140,448)	.....	.....	03.....
APR 23 NYSE Zebra Edge Call.....	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	.....	.....	.....89,310	.....	.....186,135	.....	.....	.....(10,921)	(55,322)	.....	.....	03.....
APR 22 NYSE Zebra Edge Call.....	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	.....	.....	.....37,855	.....	.....121,489	.....	.....	.....(9,233)	(49,546)	.....	.....	03.....
APR 23 NYSE Zebra Edge Call.....	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	.....	.....	.....120,785	.....	.....251,873	.....	.....	.....(14,830)	(74,994)	.....	.....	03.....
APR 23 NYSE Zebra Edge Call.....	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	.....	.....	.....94,294	.....	.....195,494	.....	.....	.....(11,453)	(57,832)	.....	.....	03.....
APR 23 NYSE Zebra Edge Call.....	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	.....	.....	.....189,274	.....	.....392,894	.....	.....	.....(23,144)	(116,565)	.....	.....	03.....
APR 23 NYSE Zebra Edge Call.....	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	.....	.....	.....108,675	.....	.....224,262	.....	.....	.....(13,163)	(66,122)	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call.....	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	.....	.....	.....93,268	.....	.....194,502	.....	.....	.....(11,499)	(57,994)	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call.....	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	.....	.....	.....51,483	.....	.....169,557	.....	.....	.....(12,906)	(68,715)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....16,528	.....	.....126,639	.....	.....	.....(4,087)	(44,849)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....26,009	.....	.....186,535	.....	.....	.....(6,111)	(66,532)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....15,379	.....	.....109,169	.....	.....	.....(3,605)	(39,014)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....12,091	.....	.....87,669	.....	.....	.....(2,826)	(31,059)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....13,987	.....	.....100,534	.....	.....	.....(3,262)	(35,704)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....19,051	.....	.....129,314	.....	.....	.....(4,431)	(46,701)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	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			45,571		321,226			(10,516)	(114,513)			03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
APR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....23,499	.....	.....164,821	.....	.....	.....(5,396)	(58,647)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....26,987	.....	.....183,426	.....	.....	.....(6,180)	(65,878)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....28,466	.....	.....186,551	.....	.....	.....(6,502)	(67,586)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call....	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	.....	.....	.....30,352	.....	.....214,569	.....	.....	.....(6,881)	(75,844)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....22,268	.....	.....168,620	.....	.....	.....(5,476)	(59,824)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call....	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	.....	.....	.....27,321	.....	.....191,125	.....	.....	.....(6,162)	(67,682)	.....	.....	03.....
APR 23 JPMorgan MOZAIC Call....	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	.....	.....	.....65,442	.....	.....251,899	.....	.....	.....(8,035)	(78,882)	.....	.....	03.....
APR 23 JPMorgan MOZAIC Call....	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	.....	.....	.....46,912	.....	.....179,566	.....	.....	.....(5,737)	(56,143)	.....	.....	03.....
APR 23 JPMorgan MOZAIC Call....	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	.....	.....	.....60,066	.....	.....232,568	.....	.....	.....(7,305)	(72,410)	.....	.....	03.....
APR 23 JPMorgan MOZAIC Call....	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	.....	.....	.....58,486	.....	.....224,415	.....	.....	.....(6,944)	(69,184)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....22,848	.....	.....164,072	.....	.....	.....(5,572)	(59,246)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....15,554	.....	.....114,552	.....	.....	.....(3,773)	(40,894)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....23,795	.....	.....165,208	.....	.....	.....(5,742)	(59,952)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....29,272	.....	.....203,521	.....	.....	.....(7,007)	(73,717)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....11,843	.....	.....88,775	.....	.....	.....(2,821)	(31,248)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....15,904	.....	.....111,492	.....	.....	.....(3,777)	(40,144)	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	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	.....	.....	.....16,854	.....	.....116,268	.....	.....	.....(3,992)	(42,016)	.....	.....	03.....
APR 21 Morgan Stanley 3D Index...	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	.....	.....	.....197	.....	.....162,429	.....	.....	.....(17,826)	(63,889)	.....	.....	03.....
APR 21 Morgan Stanley 3D Index...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	05/06/2020....	04/01/2021....	.....	.....	.....	.....(0)	.....	.....	.....(0)	.....	.....	.....	.....	.....	.....(0)	.....	.....	03.....
MAY 21 Morgan Stanley 3D Index...	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	.....	.....	.....5,366	.....	.....148,642	.....	.....	.....(14,632)	(55,877)	.....	.....	03.....
MAY 21 Morgan Stanley 3D Index...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	05/06/2020....	05/03/2021....	.....	.....	.....	.....(0)	.....	.....	.....(0)	.....	.....	.....	.....	.....	.....(0)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....9,012	.....	.....321,872	.....	.....	.....(27,963)	(98,872)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2020....	04/29/2021....	.....	.....	399.04.....	(0)	.....	.....	.....(0)	.....	.....(865)	.....	.....	.....	.....(0)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....12,871	.....	.....448,758	.....	.....	.....(38,616)	(136,819)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2020....	04/30/2021....	.....	.....	397.99.....	(0)	.....	.....	.....(0)	.....	.....(2,111)	.....	.....	.....	.....(0)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....12,904	.....	.....445,213	.....	.....	.....(38,710)	(137,159)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2020....	04/30/2021....	.....	.....	397.42.....	(0)	.....	.....	.....(0)	.....	.....(2,576)	.....	.....	.....	.....(0)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....10,993	.....	.....379,301	.....	.....	.....(32,977)	(116,126)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2020....	04/30/2021....	.....	.....	399.34.....	(0)	.....	.....	.....(0)	.....	.....(983)	.....	.....	.....	.....(0)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....7,152	.....	.....226,712	.....	.....	.....(19,503)	(69,268)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2020....	05/03/2021....	.....	.....	398.81.....	(0)	.....	.....	.....(0)	.....	.....(962)	.....	.....	.....	.....(0)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....8,690	.....	.....267,072	.....	.....	.....(22,999)	(81,792)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2020....	05/04/2021....	.....	.....	396.8.....	(0)	.....	.....	.....(0)	.....	.....(2,552)	.....	.....	.....	.....(0)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....13,375	.....	.....593,463	.....	.....	.....(52,339)	(184,896)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2020....	04/23/2021....	.....	.....	395.8.....	(0)	.....	.....	.....(0)	.....	.....(3,744)	.....	.....	.....	.....(0)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....11,770	.....	.....524,187	.....	.....	.....(46,053)	(162,988)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2020....	04/23/2021....	.....	.....	396.45.....	(0)	.....	.....	.....(0)	.....	.....(2,484)	.....	.....	.....	.....(0)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....7,669	.....	.....342,595	.....	.....	.....(30,012)	(105,934)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2020....	04/23/2021....	.....	.....	398.37.....	(0)	.....	.....	.....(0)	.....	.....(638)	.....	.....	.....	.....(0)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....12,018	.....	.....478,078	.....	.....	.....(41,594)	(147,285)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2020....	04/26/2021....	.....	.....	398.44.....	(0)	.....	.....	.....(0)	.....	.....(1,242)	.....	.....	.....	.....(0)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....7,297	.....	.....278,207	.....	.....	.....(24,324)	(86,399)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2020....	04/27/2021....	.....	.....	396.04.....	(0)	.....	.....	.....(0)	.....	.....(2,209)	.....	.....	.....	.....(0)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	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			2,332		91,736			(7,501)	(26,401)			03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2020....	04/28/2021....	.....	.....	387.83.....	(0)	.....	.....	.....(0)	.....	.....(9,247)	.....	.....	.....	.....(0)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....5,859	.....	.....303,396	.....	.....	.....(26,360)	(93,922)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2020....	04/20/2021....	.....	.....	393.2.....	(0)	.....	.....	.....(0)	.....	.....(4,612)	.....	.....	.....	.....(0)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....2,396	.....	.....81,979	.....	.....	.....(6,161)	(21,047)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2020....	05/05/2021....	.....	.....	384.26.....	(0)	.....	.....	.....(0)	.....	.....(17,023)	.....	.....	.....	.....(0)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....11,620	.....	.....336,406	.....	.....	.....(29,050)	(102,926)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2020....	05/06/2021....	.....	.....	398.88.....	(0)	.....	.....	.....(0)	.....	.....(1,705)	.....	.....	.....	.....(0)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....2,428	.....	.....128,239	.....	.....	.....(10,404)	(36,135)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2020....	04/21/2021....	.....	.....	385.56.....	(0)	.....	.....	.....(0)	.....	.....(18,725)	.....	.....	.....	.....(0)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....6,451	.....	.....298,510	.....	.....	.....(26,387)	(93,226)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2020....	04/22/2021....	.....	.....	395.43.....	(0)	.....	.....	.....(0)	.....	.....(2,018)	.....	.....	.....	.....(0)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....2,550	.....	.....10,601	.....	.....	.....(623)	(2,688)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....84,196	.....	.....333,699	.....	.....	.....(19,232)	(83,814)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....26,950	.....	.....106,387	.....	.....	.....(6,110)	(26,737)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....19,380	.....	.....77,215	.....	.....	.....(4,383)	(18,710)	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....7,601	.....	.....19,297	.....	.....	.....(938)	(3,344)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....16,338	.....	.....40,925	.....	.....	.....(1,964)	(7,118)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....10,081	.....	.....25,100	.....	.....	.....(1,210)	(3,976)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....807,886	.....	.....2,017,469	.....	.....	.....(96,432)	(361,563)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....330,097	.....	.....823,860	.....	.....	.....(39,350)	(149,846)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....220,236	.....	.....549,083	.....	.....	.....(26,219)	(97,683)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call...	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			483,202		1,202,746			(57,448)	(209,431)			03.....

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SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....1,907	.....	.....7,947	.....	.....	.....(457)	(1,887)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....550,637	.....	.....1,370,278	.....	.....	.....(65,379)	(247,403)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....75,449	.....	.....186,721	.....	.....	.....(8,959)	(29,386)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....278,600	.....	.....691,398	.....	.....	.....(32,905)	(120,158)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/04/2020....	05/03/2023....	31,255	...11,489,217	367.6.....	441,628	.....	.....	.....308,010	.....	.....764,051	.....	.....	.....(36,331)	(138,015)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/04/2020....	04/18/2022....	432	160,534	371.83.....	3,709	.....	.....	.....1,991	.....	.....8,167	.....	.....	.....(467)	(1,970)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/04/2020....	04/22/2022....	22,223	8,189,083	368.5.....	222,005	.....	.....	.....119,660	.....	.....481,706	.....	.....	.....(27,828)	(120,186)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/04/2020....	04/25/2022....	4,931	...1,814,993	368.09.....	50,196	.....	.....	.....27,152	.....	.....108,676	.....	.....	.....(6,266)	(27,251)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/04/2020....	04/26/2022....	2,506	913,106	364.32.....	29,850	.....	.....	.....16,167	.....	.....63,461	.....	.....	.....(3,721)	(16,421)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/04/2020....	04/27/2022....	2,499	924,128	369.74.....	23,744	.....	.....	.....12,874	.....	.....51,668	.....	.....	.....(2,956)	(12,727)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/04/2020....	04/28/2022....	4,501	1,673,486	371.79.....	39,160	.....	.....	.....21,256	.....	.....85,595	.....	.....	.....(4,868)	(20,532)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/04/2020....	04/29/2022....	1,150	428,363	372.37.....	9,767	.....	.....	.....5,308	.....	.....21,355	.....	.....	.....(1,212)	(5,078)	.....	.....	03.....
APR 21 JPMorgan MOZAIC Spread	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	.....	.....	.....157	.....	.....248,336	.....	.....	.....(14,270)	(94,183)	.....	.....	03.....
APR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/13/2020....	04/01/2021....	.....	.....	278.94.....	(0)	.....	.....	.....(0)	.....	.....(73,901)	.....	.....	.....	.....(0)	.....	.....	03.....
APR 21 JPMorgan MOZAIC Spread	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	.....	.....	.....5,306	.....	.....425,813	.....	.....	.....(22,735)	(160,252)	.....	.....	03.....
APR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/13/2020....	04/21/2021....	.....	.....	280.09.....	(0)	.....	.....	.....(0)	.....	.....(113,769)	.....	.....	.....	.....(0)	.....	.....	03.....
APR 21 JPMorgan MOZAIC Spread	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	.....	.....	.....4,714	.....	.....350,357	.....	.....	.....(18,451)	(131,215)	.....	.....	03.....
APR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/13/2020....	04/23/2021....	.....	.....	280.18.....	(0)	.....	.....	.....(0)	.....	.....(93,438)	.....	.....	.....	.....(0)	.....	.....	03.....
APR 21 JPMorgan MOZAIC Spread	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	.....	.....	.....5,238	.....	.....389,366	.....	.....	.....(20,490)	(145,507)	.....	.....	03.....
APR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/13/2020....	04/23/2021....	.....	.....	280.08.....	(0)	.....	.....	.....(0)	.....	.....(105,086)	.....	.....	.....	.....(0)	.....	.....	03.....
APR 21 JPMorgan MOZAIC Spread	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	.....	.....	.....2,797	.....	.....185,546	.....	.....	.....(9,677)	(69,009)	.....	.....	03.....
APR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/13/2020....	04/26/2021....			280.08.....	(0)			(0)		(50,205)				(0)			03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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)
APR 21 JPMorgan MOZAIC Spread	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	.....	.....	.....4,616	.....	.....290,370	.....	.....	.....(15,388)	(106,906)	.....	.....	03.....
APR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/13/2020....	04/27/2021....	.....	.....	279.64.....	(0)	.....	.....	.....(0)	.....	.....(81,703)	.....	.....	.....	.....(0)	.....	.....	03.....
APR 21 JPMorgan MOZAIC Spread	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	.....	.....	.....7,047	.....	.....407,744	.....	.....	.....(21,138)	(148,455)	.....	.....	03.....
APR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/13/2020....	04/30/2021....	.....	.....	279.59.....	(0)	.....	.....	.....(0)	.....	.....(116,879)	.....	.....	.....	.....(0)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC Spread	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	.....	.....	.....3,170	.....	.....169,953	.....	.....	.....(8,648)	(59,821)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/13/2020....	05/03/2021....	.....	.....	278.73.....	(0)	.....	.....	.....(0)	.....	.....(53,775)	.....	.....	.....	.....(0)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC Spread	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	.....	.....	.....6,703	.....	.....340,791	.....	.....	.....(17,239)	(121,957)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/13/2020....	05/05/2021....	.....	.....	279.39.....	(0)	.....	.....	.....(0)	.....	.....(101,004)	.....	.....	.....	.....(0)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC Spread	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	.....	.....	.....4,973	.....	.....242,094	.....	.....	.....(12,098)	(87,735)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/13/2020....	05/07/2021....	.....	.....	280.09.....	(0)	.....	.....	.....(0)	.....	.....(67,008)	.....	.....	.....	.....(0)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC Spread	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	.....	.....	.....5,248	.....	.....253,622	.....	.....	.....(12,767)	(94,618)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/13/2020....	05/07/2021....	.....	.....	281.1.....	(0)	.....	.....	.....(0)	.....	.....(61,745)	.....	.....	.....	.....(0)	.....	.....	03.....
APR 21 JPMorgan MOZAIC Spread	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	.....	.....	.....1,488	.....	.....474,991	.....	.....	.....(26,816)	(178,238)	.....	.....	03.....
APR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/13/2020....	04/05/2021....	.....	.....	278.79.....	(0)	.....	.....	.....(0)	.....	.....(144,090)	.....	.....	.....	.....(0)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC Spread	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	.....	.....	.....7,325	.....	.....320,914	.....	.....	.....(16,081)	(114,458)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/13/2020....	05/11/2021....	.....	.....	279.65.....	(0)	.....	.....	.....(0)	.....	.....(92,816)	.....	.....	.....	.....(0)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC Spread	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	.....	.....	.....5,545	.....	.....234,288	.....	.....	.....(11,878)	(84,546)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/13/2020....	05/12/2021....	.....	.....	280.03.....	(0)	.....	.....	.....(0)	.....	.....(64,490)	.....	.....	.....	.....(0)	.....	.....	03.....
APR 21 JPMorgan MOZAIC Spread	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	.....	.....	.....998	.....	.....223,598	.....	.....	.....(12,827)	(83,673)	.....	.....	03.....
APR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/13/2020....	04/07/2021....	.....	.....	278.73.....	(0)	.....	.....	.....(0)	.....	.....(67,402)	.....	.....	.....	.....(0)	.....	.....	03.....
APR 21 JPMorgan MOZAIC Spread	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	.....	.....	.....1,157	.....	.....208,754	.....	.....	.....(11,558)	(78,381)	.....	.....	03.....
APR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/13/2020....	04/09/2021....			279.16.....	(0)			(0)		(61,415)				(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)
APR 21 JPMorgan MOZAIC Spread	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	.....	.....	.....1,586	.....	.....285,325	.....	.....	.....(15,854)	(107,919)	.....	.....	03.....
APR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/13/2020....	04/09/2021....	.....	.....	279.38.....	(0)	.....	.....	.....(0)	.....	.....(81,726)	.....	.....	.....	.....(0)	.....	.....	03.....
APR 21 JPMorgan MOZAIC Spread	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	.....	.....	.....1,631	.....	.....222,198	.....	.....	.....(12,241)	(84,025)	.....	.....	03.....
APR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/13/2020....	04/12/2021....	.....	.....	279.55.....	(0)	.....	.....	.....(0)	.....	.....(62,508)	.....	.....	.....	.....(0)	.....	.....	03.....
APR 21 JPMorgan MOZAIC Spread	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	.....	.....	.....4,258	.....	.....441,693	.....	.....	.....(23,953)	(164,530)	.....	.....	03.....
APR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/13/2020....	04/16/2021....	.....	.....	279.39.....	(0)	.....	.....	.....(0)	.....	.....(127,418)	.....	.....	.....	.....(0)	.....	.....	03.....
APR 21 JPMorgan MOZAIC Spread	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	.....	.....	.....4,823	.....	.....430,412	.....	.....	.....(22,845)	(155,944)	.....	.....	03.....
APR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/13/2020....	04/19/2021....	.....	.....	278.75.....	(0)	.....	.....	.....(0)	.....	.....(134,243)	.....	.....	.....	.....(0)	.....	.....	03.....
APR 21 JPMorgan MOZAIC Spread	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	.....	.....	.....2,213	.....	.....187,476	.....	.....	.....(9,959)	(69,222)	.....	.....	03.....
APR 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/13/2020....	04/20/2021....	.....	.....	279.39.....	(0)	.....	.....	.....(0)	.....	.....(54,528)	.....	.....	.....	.....(0)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....2,398	.....	.....9,330	.....	.....	.....(562)	(2,188)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....10,314	.....	.....38,989	.....	.....	.....(2,282)	(8,271)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....14,938	.....	.....54,757	.....	.....	.....(3,295)	(13,290)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....73,524	.....	.....275,049	.....	.....	.....(16,219)	(63,102)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....21,593	.....	.....79,947	.....	.....	.....(4,728)	(18,828)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....15,259	.....	.....56,600	.....	.....	.....(3,334)	(13,154)	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....9,685	.....	.....23,523	.....	.....	.....(1,174)	(3,750)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....485,129	.....	.....1,161,429	.....	.....	.....(57,149)	(188,637)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....416,691	.....	.....997,022	.....	.....	.....(49,023)	(168,528)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....25,966	.....	.....61,958	.....	.....	.....(3,056)	(9,469)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....33,743	.....	.....79,807	.....	.....	.....(3,970)	(10,713)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call...	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			19,712		74,598			(4,447)	(17,498)			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)
MAY 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....814,367	.....	.....1,945,305	.....	.....	.....(95,434)	(317,496)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....342,892	.....	.....817,853	.....	.....	.....(40,130)	(132,560)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....310,716	.....	.....740,376	.....	.....	.....(36,318)	(117,826)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....382,605	.....	.....910,492	.....	.....	.....(44,662)	(144,314)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....559,156	.....	.....1,330,654	.....	.....	.....(65,186)	(217,828)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/18/2020....	05/12/2023....	1,787	685,496	383.58.....	15,208	.....	.....	.....10,780	.....	.....24,807	.....	.....	.....(1,257)	(2,534)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....42,116	.....	.....99,050	.....	.....	.....(4,910)	(13,149)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....350,168	.....	.....831,415	.....	.....	.....(40,613)	(135,102)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....388,877	.....	.....922,801	.....	.....	.....(45,043)	(150,908)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....4,968	.....	.....18,990	.....	.....	.....(1,118)	(4,064)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/18/2020....	05/06/2022....	359	136,363	379.65.....	2,252	.....	.....	.....1,257	.....	.....4,787	.....	.....	.....(283)	(944)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....43,205	.....	.....162,800	.....	.....	.....(9,697)	(38,091)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....24,272	.....	.....91,470	.....	.....	.....(5,448)	(21,348)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....21,966	.....	.....82,657	.....	.....	.....(4,893)	(19,172)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....30,591	.....	.....114,305	.....	.....	.....(6,799)	(26,983)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....35,057	.....	.....131,753	.....	.....	.....(7,771)	(30,223)	.....	.....	03.....
MAY 21 IUL Rainbow.....	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	.....	.....	.....462,351	.....	.....6,517,317	.....	.....	.....(945,716)	.....	.....	.....	03.....
MAY 21 IUL Rainbow.....	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	.....	.....	.....465,189	.....	.....6,961,673	.....	.....	.....(951,523)	.....	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....19,565	.....	.....448,317	.....	.....	.....(40,023)	(129,273)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/21/2020....	05/14/2021....	.....	.....	400.64.....	(0)	.....	.....	.....(0)	.....	.....(2,109)	.....	.....	.....	.....(0)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....16,175	.....	.....349,687	.....	.....	.....(30,976)	(100,554)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/21/2020....	05/17/2021....	.....	.....	400.51.....	(0)	.....	.....	.....(0)	.....	.....(2,046)	.....	.....	.....	.....(0)	.....	.....	03.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
MAY 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....7,260	.....	.....153,147	.....	.....	.....(13,611)	(44,355)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/21/2020....	05/18/2021....	.....	.....	398.36.....	(0)	.....	.....	.....(0)	.....	.....(1,797)	.....	.....	.....	.....(0)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....2,652	.....	.....59,955	.....	.....	.....(4,869)	(15,379)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/21/2020....	05/19/2021....	.....	.....	386.68.....	(0)	.....	.....	.....(0)	.....	.....(9,412)	.....	.....	.....	.....(0)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....16,499	.....	.....335,107	.....	.....	.....(29,696)	(96,450)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/21/2020....	05/20/2021....	.....	.....	399.72.....	(0)	.....	.....	.....(0)	.....	.....(2,877)	.....	.....	.....	.....(0)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....17,208	.....	.....431,287	.....	.....	.....(38,716)	(125,507)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/21/2020....	05/10/2021....	.....	.....	399.84.....	(0)	.....	.....	.....(0)	.....	.....(2,090)	.....	.....	.....	.....(0)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....11,931	.....	.....287,701	.....	.....	.....(26,192)	(84,984)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/21/2020....	05/11/2021....	.....	.....	397.98.....	(0)	.....	.....	.....(0)	.....	.....(2,683)	.....	.....	.....	.....(0)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....3,107	.....	.....85,145	.....	.....	.....(6,656)	(20,307)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/21/2020....	05/12/2021....	.....	.....	383.52.....	(0)	.....	.....	.....(0)	.....	.....(20,127)	.....	.....	.....	.....(0)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....12,679	.....	.....292,842	.....	.....	.....(26,537)	(86,005)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/21/2020....	05/13/2021....	.....	.....	398.43.....	(0)	.....	.....	.....(0)	.....	.....(2,625)	.....	.....	.....	.....(0)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....12,361	.....	.....282,284	.....	.....	.....(25,285)	(82,196)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/21/2020....	05/14/2021....	.....	.....	396.91.....	(0)	.....	.....	.....(0)	.....	.....(4,275)	.....	.....	.....	.....(0)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....10,612	.....	.....242,654	.....	.....	.....(21,708)	(70,273)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/21/2020....	05/14/2021....	.....	.....	399.28.....	(0)	.....	.....	.....(0)	.....	.....(1,792)	.....	.....	.....	.....(0)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....15,573	.....	.....417,764	.....	.....	.....(37,882)	(122,288)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/21/2020....	05/07/2021....	.....	.....	398.22.....	(0)	.....	.....	.....(0)	.....	.....(2,965)	.....	.....	.....	.....(0)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....17,000	.....	.....455,841	.....	.....	.....(41,349)	(133,618)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/21/2020....	05/07/2021....	.....	.....	399.35.....	(0)	.....	.....	.....(0)	.....	.....(2,139)	.....	.....	.....	.....(0)	.....	.....	03.....

QE06.114

SCHEDULE DB - PART A - SECTION 1

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

QE06.115

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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)
MAY 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....14,419	.....	.....387,170	.....	.....	.....(35,075)	(113,019)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/21/2020....	05/07/2021....	.....	.....	400.25.....	(0)	.....	.....	.....(0)	.....	.....(1,293)	.....	.....	.....	.....(0)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....31,932	.....	.....716,870	.....	.....	.....(65,314)	(211,089)	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....502	.....	.....2,154	.....	.....	.....(157)	(256)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....17,810	.....	.....64,318	.....	.....	.....(3,929)	(15,643)	.....	.....	03.....
APR 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....4,648	.....	.....287,125	.....	.....	.....(27,891)	(88,634)	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....3,533	.....	.....13,295	.....	.....	.....(839)	(3,309)	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....424	.....	.....1,693	.....	.....	.....(109)	(425)	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....292	.....	.....1,206	.....	.....	.....(83)	(163)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....3,591	.....	.....13,233	.....	.....	.....(800)	(2,751)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....30,024	.....	.....106,975	.....	.....	.....(6,434)	(23,539)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....2,365	.....	.....8,452	.....	.....	.....(505)	(1,594)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....11,147	.....	.....39,755	.....	.....	.....(2,378)	(8,377)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....7,052	.....	.....24,558	.....	.....	.....(1,504)	(5,709)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....581,179	.....	.....1,344,936	.....	.....	.....(67,232)	(206,392)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....411,415	.....	.....951,178	.....	.....	.....(47,532)	(144,518)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....62,691	.....	.....143,462	.....	.....	.....(7,242)	(18,090)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....297,571	.....	.....686,370	.....	.....	.....(34,204)	(102,663)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....217,589	.....	.....501,543	.....	.....	.....(24,979)	(76,409)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....10,605	.....	.....37,521	.....	.....	.....(2,340)	(8,878)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....312,103	.....	.....718,645	.....	.....	.....(35,782)	(107,365)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....548,058	.....	.....1,260,332	.....	.....	.....(62,754)	(186,298)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
MAY 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....54,623	.....	.....124,175	.....	.....	.....(6,255)	(15,133)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....20,653	.....	.....74,037	.....	.....	.....(4,501)	(16,635)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....9,930	.....	.....35,640	.....	.....	.....(2,159)	(7,912)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....6,236	.....	.....22,546	.....	.....	.....(1,353)	(4,456)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....89,217	.....	.....319,383	.....	.....	.....(19,349)	(71,005)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....38,916	.....	.....139,141	.....	.....	.....(8,439)	(31,083)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....23,490	.....	.....83,550	.....	.....	.....(5,057)	(18,808)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....15,617	.....	.....55,586	.....	.....	.....(3,355)	(12,433)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....51,463	.....	.....987,484	.....	.....	.....(79,857)	(314,293)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/04/2020....	05/28/2021....	.....	.....	400.52.....	(0)	.....	.....	.....(0)	.....	.....(9,636)	.....	.....	.....(0)	.....	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....17,543	.....	.....338,862	.....	.....	.....(27,224)	(106,853)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/04/2020....	05/28/2021....	.....	.....	398.16.....	(0)	.....	.....	.....(0)	.....	.....(6,258)	.....	.....	.....(0)	.....	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....13,066	.....	.....234,933	.....	.....	.....(18,965)	(74,913)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/04/2020....	06/01/2021....	.....	.....	398.33.....	(0)	.....	.....	.....(0)	.....	.....(4,521)	.....	.....	.....(0)	.....	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....3,796	.....	.....77,347	.....	.....	.....(5,424)	(19,238)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/04/2020....	06/02/2021....	.....	.....	383.9.....	(0)	.....	.....	.....(0)	.....	.....(19,527)	.....	.....	.....(0)	.....	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....15,022	.....	.....256,928	.....	.....	.....(21,122)	(82,923)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/04/2020....	06/03/2021....	.....	.....	398.11.....	(0)	.....	.....	.....(0)	.....	.....(5,247)	.....	.....	.....(0)	.....	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....15,688	.....	.....338,867	.....	.....	.....(27,682)	(108,687)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/04/2020....	05/21/2021....	.....	.....	400.14.....	(0)	.....	.....	.....(0)	.....	.....(2,755)	.....	.....	.....(0)	.....	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....32,093	.....	.....658,442	.....	.....	.....(53,490)	(211,180)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/04/2020....	05/24/2021....			401.....	(0)			(0)		(4,723)			(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)
MAY 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....7,117	.....	.....143,696	.....	.....	.....(11,646)	(45,895)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/04/2020....	05/25/2021....	.....	.....400.18.....	(0)	.....	.....	.....	.....(0)	.....	.....(1,374)	.....	.....	.....	.....(0)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....4,184	.....	.....95,931	.....	.....	.....(6,721)	(23,567)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/04/2020....	05/26/2021....	.....	.....383.14.....	(0)	.....	.....	.....	.....(0)	.....	.....(25,835)	.....	.....	.....	.....(0)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....4,776	.....	.....122,972	.....	.....	.....(7,540)	(23,277)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/04/2020....	05/27/2021....	.....	.....378.91.....	(0)	.....	.....	.....	.....(0)	.....	.....(52,283)	.....	.....	.....	.....(0)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....22,676	.....	.....428,818	.....	.....	.....(35,189)	(137,315)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/04/2020....	05/28/2021....	.....	.....397.13.....	(0)	.....	.....	.....	.....(0)	.....	.....(9,697)	.....	.....	.....	.....(0)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....224	.....	.....6,493	.....	.....	.....(411)	(1,309)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/04/2020....	05/19/2021....	.....	.....379.29.....	(0)	.....	.....	.....	.....(0)	.....	.....(2,623)	.....	.....	.....	.....(0)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....14,441	.....	.....309,840	.....	.....	.....(25,482)	(99,461)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/04/2020....	05/21/2021....	.....	.....397.45.....	(0)	.....	.....	.....	.....(0)	.....	.....(5,337)	.....	.....	.....	.....(0)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....32,882	.....	.....708,738	.....	.....	.....(58,027)	(227,986)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/04/2020....	05/21/2021....	.....	.....399.71.....	(0)	.....	.....	.....	.....(0)	.....	.....(6,511)	.....	.....	.....	.....(0)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call....	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	.....	.....	.....14,621	.....	.....90,870	.....	.....	.....(3,290)	(32,827)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call....	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	.....	.....	.....33,145	.....	.....208,901	.....	.....	.....(7,205)	(74,495)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call....	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	.....	.....	.....25,693	.....	.....165,436	.....	.....	.....(5,572)	(58,546)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call....	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	.....	.....	.....36,753	.....	.....235,816	.....	.....	.....(7,913)	(83,484)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call....	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	.....	.....	.....12,739	.....	.....86,901	.....	.....	.....(2,737)	(30,033)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call....	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	.....	.....	.....9,871	.....	.....66,926	.....	.....	.....(2,115)	(23,142)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call....	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	.....	.....	.....10,270	.....	.....67,950	.....	.....	.....(2,195)	(23,685)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call....	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			39,918		255,152			(8,513)	(89,875)			03.....

QE06.117

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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)
MAY 22 JPMorgan MOZAIC Call....	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	.....	.....	.....31,302	.....	.....198,888	.....	.....	.....(6,613)	(70,224)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....5,763	.....	.....33,578	.....	.....	.....(1,215)	(12,093)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....13,696	.....	.....86,229	.....	.....	.....(2,880)	(30,460)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call....	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	.....	.....	.....12,091	.....	.....75,768	.....	.....	.....(2,714)	(27,283)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....21,644	.....	.....133,729	.....	.....	.....(4,541)	(47,375)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....17,552	.....	.....93,852	.....	.....	.....(3,682)	(34,049)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....34,610	.....	.....208,944	.....	.....	.....(7,211)	(74,447)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....11,052	.....	.....68,461	.....	.....	.....(2,297)	(24,187)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....27,906	.....	.....173,815	.....	.....	.....(5,774)	(61,209)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call....	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	.....	.....	.....53,408	.....	.....313,322	.....	.....	.....(11,025)	(111,858)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC Call....	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	.....	.....	.....19,181	.....	.....70,567	.....	.....	.....(2,245)	(21,514)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC Call....	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	.....	.....	.....26,803	.....	.....101,214	.....	.....	.....(3,128)	(30,411)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC Call....	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	.....	.....	.....22,998	.....	.....83,482	.....	.....	.....(2,664)	(25,464)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC Call....	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	.....	.....	.....19,320	.....	.....70,626	.....	.....	.....(2,174)	(21,137)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call....	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	.....	.....	.....38,712	.....	.....247,669	.....	.....	.....(8,624)	(88,674)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call....	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	.....	.....	.....16,520	.....	.....108,015	.....	.....	.....(3,671)	(38,423)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call....	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	.....	.....	.....6,963	.....	.....47,212	.....	.....	.....(1,544)	(16,556)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call....	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	.....	.....	.....22,016	.....	.....144,117	.....	.....	.....(4,869)	(51,126)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call....	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	.....	.....	.....11,748	.....	.....77,726	.....	.....	.....(2,592)	(27,443)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call....	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	.....	.....	.....21,414	.....	.....139,198	.....	.....	.....(4,690)	(49,355)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call....	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	.....	.....	.....8,001	.....	.....52,275	.....	.....	.....(1,748)	(18,479)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call....	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			10,751		38,653			(2,372)	(9,148)			03.....

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JUN 22 JPMorgan MOZAIC2 Call...	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			12,961		44,624			(2,681)	(10,532)			03.....
JUN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....66,757	.....	.....231,531	.....	.....	.....(13,781)	(53,369)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/12/2020...	05/26/2023....	1,328	501,502	377.68.....	13,982	.....	.....	.....10,195	.....	.....23,224	.....	.....	.....(1,167)	(3,036)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....759,950	.....	.....1,746,920	.....	.....	.....(86,576)	(276,252)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....332,328	.....	.....763,381	.....	.....	.....(37,813)	(121,410)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....309,178	.....	.....708,430	.....	.....	.....(35,133)	(108,366)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....371,098	.....	.....850,876	.....	.....	.....(42,116)	(134,980)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/12/2020...	06/02/2023....	2,378	904,565	380.4.....	22,899	.....	.....	.....16,735	.....	.....37,704	.....	.....	.....(1,900)	(4,485)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....496,639	.....	.....1,136,679	.....	.....	.....(56,083)	(187,823)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....70,960	.....	.....251,391	.....	.....	.....(15,134)	(58,065)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....326,897	.....	.....747,656	.....	.....	.....(36,868)	(122,259)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....344,549	.....	.....787,172	.....	.....	.....(38,810)	(125,894)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....416,077	.....	.....949,789	.....	.....	.....(46,808)	(151,944)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....38,648	.....	.....88,002	.....	.....	.....(4,348)	(13,142)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....31,387	.....	.....71,179	.....	.....	.....(3,532)	(9,797)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....19,297	.....	.....68,663	.....	.....	.....(4,076)	(15,358)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....27,112	.....	.....94,338	.....	.....	.....(5,715)	(22,485)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....12,295	.....	.....43,401	.....	.....	.....(2,586)	(9,867)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....82,922	.....	.....287,447	.....	.....	.....(17,397)	(68,347)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/12/2020...	06/06/2022....	6,336	2,326,600	367.19.....	70,776	.....	.....	.....42,230	.....	.....145,943	.....	.....	.....(8,798)	(34,718)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/12/2020...	06/07/2022....	3,248	1,197,818	368.75.....	34,075	.....	.....	.....20,351	.....	.....70,605	.....	.....	.....(4,230)	(16,523)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/12/2020...	06/08/2022....	3,467	1,276,396	368.16.....	37,304			22,302		77,073			(4,624)	(18,126)			03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
JUN 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	06/16/2020....	06/15/2021....	#####	...60,760,340	3,066.59.....	3,759,850	.....	.....	.....785,023	.....	.....7,289,330	.....	.....	.....(929,633)	.....	.....	.....	03.....
JUN 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	06/16/2020....	06/15/2021....	#####	...59,072,824	3,066.59.....	3,609,350	.....	.....	.....753,599	.....	.....6,452,014	.....	.....	.....(892,422)	.....	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/17/2020....	06/15/2021....	...16,416	5,995,897	365.25.....	141,341	.....	.....	.....29,591	.....	.....384,707	.....	.....	.....(35,043)	(111,461)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/17/2020....	06/15/2022....	399	145,782	365.25.....	4,873	.....	.....	.....2,953	.....	.....9,873	.....	.....	.....(602)	(2,354)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/18/2020....	06/11/2021....	...17,127	6,250,601	364.95.....	144,726	.....	.....	.....29,107	.....	.....406,374	.....	.....	.....(36,383)	(117,882)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/18/2020....	06/11/2021....	.....	.....	400.64.....	(0)	.....	.....	.....(0)	.....	.....(5,943)	.....	.....	.....	.....(0)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/18/2020....	06/14/2021....	...16,519	6,029,056	364.97.....	139,588	.....	.....	.....29,001	.....	.....391,639	.....	.....	.....(34,800)	(113,367)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/18/2020....	06/14/2021....	.....	.....	400.44.....	(0)	.....	.....	.....(0)	.....	.....(6,509)	.....	.....	.....	.....(0)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/18/2020....	06/15/2021....	...15,020	5,475,289	364.54.....	123,913	.....	.....	.....26,015	.....	.....362,530	.....	.....	.....(30,807)	(98,292)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/18/2020....	06/15/2021....	.....	.....	391.98.....	(0)	.....	.....	.....(0)	.....	.....(32,188)	.....	.....	.....	.....(0)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/18/2020....	06/16/2021....	4,071	1,484,733	364.68.....	31,431	.....	.....	.....6,666	.....	.....97,703	.....	.....	.....(7,793)	(23,777)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/18/2020....	06/16/2021....	.....	.....	387.07.....	(0)	.....	.....	.....(0)	.....	.....(17,974)	.....	.....	.....	.....(0)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/18/2020....	06/17/2021....	...10,593	3,858,960	364.29.....	91,418	.....	.....	.....19,590	.....	.....258,330	.....	.....	.....(22,604)	(72,867)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/18/2020....	06/17/2021....	.....	.....	395.49.....	(0)	.....	.....	.....(0)	.....	.....(12,554)	.....	.....	.....	.....(0)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/18/2020....	06/07/2021....	...14,294	5,183,951	362.67.....	135,363	.....	.....	.....26,002	.....	.....371,678	.....	.....	.....(34,414)	(110,503)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/18/2020....	06/07/2021....	.....	.....	397.81.....	(0)	.....	.....	.....(0)	.....	.....(8,726)	.....	.....	.....	.....(0)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/18/2020....	06/08/2021....	...9,123	3,307,623	362.55.....	85,667	.....	.....	.....16,650	.....	.....238,321	.....	.....	.....(21,719)	(69,288)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/18/2020....	06/08/2021....	.....	.....	394.52.....	(0)	.....	.....	.....(0)	.....	.....(11,358)	.....	.....	.....	.....(0)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/18/2020....	06/09/2021....	...10,908	3,970,046	363.97.....	73,190	.....	.....	.....14,391	.....	.....269,467	.....	.....	.....(18,503)	(47,374)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/18/2020....	06/09/2021....	.....	.....	379.04.....	(0)	.....	.....	.....(0)	.....	.....(110,838)	.....	.....	.....	.....(0)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....13,577	.....	.....200,104	.....	.....	.....(17,210)	(53,708)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/18/2020....	06/10/2021....			389.5.....	(0)			(0)		(23,810)				(0)			03.....

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SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
JUN 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....28,084	.....	.....391,630	.....	.....	.....(35,104)	(113,800)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/18/2020....	06/11/2021....	.....	.....	399.71.....	(0)	.....	.....	.....(0)	.....	.....(7,061)	.....	.....	.....	.....(0)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....25,608	.....	.....356,646	.....	.....	.....(32,009)	(103,583)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/18/2020....	06/11/2021....	.....	.....	398.4.....	(0)	.....	.....	.....(0)	.....	.....(8,542)	.....	.....	.....	.....(0)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....29,182	.....	.....435,754	.....	.....	.....(40,405)	(129,081)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/18/2020....	06/04/2021....	.....	.....	397.35.....	(0)	.....	.....	.....(0)	.....	.....(10,698)	.....	.....	.....	.....(0)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....29,935	.....	.....440,852	.....	.....	.....(41,450)	(131,692)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/18/2020....	06/04/2021....	.....	.....	397.24.....	(0)	.....	.....	.....(0)	.....	.....(10,770)	.....	.....	.....	.....(0)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....15,209	.....	.....225,725	.....	.....	.....(21,056)	(67,157)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/18/2020....	06/04/2021....	.....	.....	397.37.....	(0)	.....	.....	.....(0)	.....	.....(5,445)	.....	.....	.....	.....(0)	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call.....	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	.....	.....	.....128,975	.....	.....228,481	.....	.....	.....(14,900)	(51,859)	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call.....	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	.....	.....	.....141,698	.....	.....254,333	.....	.....	.....(16,736)	(58,907)	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call.....	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	.....	.....	.....220,681	.....	.....398,248	.....	.....	.....(25,997)	(92,895)	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call.....	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	.....	.....	.....123,976	.....	.....215,455	.....	.....	.....(14,018)	(47,311)	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call.....	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	.....	.....	.....124,794	.....	.....217,639	.....	.....	.....(14,057)	(48,122)	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call.....	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	.....	.....	.....130,609	.....	.....233,954	.....	.....	.....(15,306)	(54,018)	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call.....	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	.....	.....	.....186,120	.....	.....330,578	.....	.....	.....(21,614)	(75,373)	.....	.....	03.....
APR 23 NYSE Zebra Edge Call.....	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	.....	.....	.....117,283	.....	.....211,675	.....	.....	.....(13,963)	(49,398)	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call.....	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	.....	.....	.....44,573	.....	.....112,025	.....	.....	.....(9,667)	(37,421)	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call.....	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	.....	.....	.....130,034	.....	.....233,028	.....	.....	.....(15,198)	(53,779)	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call.....	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	.....	.....	.....174,699	.....	.....309,936	.....	.....	.....(20,106)	(70,457)	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call.....	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	.....	.....	.....133,095	.....	.....236,451	.....	.....	.....(15,516)	(53,945)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 23 NYSE Zebra Edge Call.....	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	.....	.....124,720	.....	.....221,266	.....	.....	.....(14,446)	(50,313)	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call.....	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	.....	.....110,866	.....	.....192,810	.....	.....	.....(12,583)	(42,368)	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call.....	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	.....	.....173,961	.....	.....302,977	.....	.....	.....(19,819)	(66,794)	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call.....	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	.....	.....150,242	.....	.....262,020	.....	.....	.....(17,204)	(57,887)	.....	.....	03.....
JUN 22 NYSE Zebra Edge Call.....	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	.....	.....81,135	.....	.....201,260	.....	.....	.....(17,022)	(66,069)	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call.....	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	.....	.....139,310	.....	.....246,892	.....	.....	.....(15,971)	(56,047)	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call.....	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	.....	.....54,294	.....	.....140,328	.....	.....	.....(12,186)	(47,587)	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call.....	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	.....	.....81,877	.....	.....140,588	.....	.....	.....(9,097)	(30,188)	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call.....	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	.....	.....56,358	.....	.....144,340	.....	.....	.....(12,432)	(48,463)	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call.....	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	.....	.....92,544	.....	.....159,852	.....	.....	.....(10,320)	(34,723)	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call.....	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	.....	.....72,155	.....	.....181,135	.....	.....	.....(15,388)	(59,866)	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call.....	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	.....	.....80,598	.....	.....144,281	.....	.....	.....(9,482)	(33,308)	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call.....	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	.....	.....221,127	.....	.....398,769	.....	.....	.....(26,152)	(92,985)	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call.....	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	.....	.....80,679	.....	.....138,619	.....	.....	.....(9,042)	(29,770)	.....	.....	03.....
JUN 22 NYSE Zebra Edge Call.....	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	.....	.....39,921	.....	.....95,645	.....	.....	.....(8,020)	(30,864)	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call.....	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	.....	.....60,938	.....	.....104,292	.....	.....	.....(6,746)	(22,256)	.....	.....	03.....
JUN 22 NYSE Zebra Edge Call.....	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	.....	.....61,819	.....	.....150,718	.....	.....	.....(12,616)	(48,877)	.....	.....	03.....
JUN 22 JPMorgan MOZaic2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQU57RNE97....	06/26/2020....	06/02/2022....	1,586	584,782	368.68.....	17,210	.....	.....10,432	.....	.....34,521	.....	.....	.....(2,194)	(7,513)	.....	.....	03.....
JUN 22 JPMorgan MOZaic2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQU57RNE97....	06/26/2020....	06/24/2022....	2,011	753,604	374.67.....	17,217	.....	.....10,643	.....	.....34,636	.....	.....	.....(2,129)	(6,894)	.....	.....	03.....
JUN 22 JPMorgan MOZaic2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQU57RNE97....	06/26/2020....	06/24/2022....	6,062	2,242,076	369.88.....	63,708	.....	.....39,380	.....	.....126,788	.....	.....	.....(7,876)	(26,909)	.....	.....	03.....
JUN 23 JPMorgan MOZaic2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQU57RNE97....	06/26/2020....	06/02/2023....	1,703	624,874	366.85.....	26,300	.....	.....19,472	.....	.....42,860	.....	.....	.....(2,210)	(6,429)	.....	.....	03.....
JUN 23 JPMorgan MOZaic2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQU57RNE97....	06/26/2020....	06/13/2023....	30,913	11,444,740	370.22.....	432,169	.....	.....321,130	.....	.....701,473	.....	.....	.....(35,948)	(97,622)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
JUN 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....198,520	.....	.....433,079	.....	.....	.....(22,195)	(58,985)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....494,031	.....	.....1,077,260	.....	.....	.....(55,165)	(148,075)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....442,655	.....	.....964,390	.....	.....	.....(49,367)	(132,618)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....88,100	.....	.....191,555	.....	.....	.....(9,825)	(25,029)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....667,250	.....	.....1,451,608	.....	.....	.....(74,139)	(198,608)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....44,651	.....	.....145,994	.....	.....	.....(9,217)	(31,606)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....352,727	.....	.....767,290	.....	.....	.....(39,144)	(106,998)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....388,383	.....	.....844,261	.....	.....	.....(43,047)	(116,848)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....429,755	.....	.....931,256	.....	.....	.....(47,574)	(121,568)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....538,558	.....	.....1,167,822	.....	.....	.....(59,546)	(158,817)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....69,566	.....	.....150,603	.....	.....	.....(7,691)	(19,596)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....56,590	.....	.....120,572	.....	.....	.....(6,257)	(11,987)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....26,008	.....	.....84,544	.....	.....	.....(5,320)	(18,383)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....31,114	.....	.....101,176	.....	.....	.....(6,350)	(21,838)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....24,369	.....	.....80,144	.....	.....	.....(4,962)	(16,323)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....98,985	.....	.....321,863	.....	.....	.....(20,110)	(68,695)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....39,090	.....	.....126,012	.....	.....	.....(7,889)	(27,295)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....28,663	.....	.....91,948	.....	.....	.....(5,772)	(20,056)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....43,362	.....	.....140,939	.....	.....	.....(8,711)	(29,150)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....45,539	.....	.....511,314	.....	.....	.....(47,657)	(136,095)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/25/2021....	.....	.....	401.58.....	(0)	.....	.....	.....(0)	.....	.....(8,915)	.....	.....	.....	.....(0)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	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			27,087		296,236			(27,392)	(78,549)			03.....

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

QE06.124

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	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)
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/28/2021....	.....	.....	401.08.....	(0)	.....	.....	.....(0)	.....	.....(6,142)	.....	.....	.....	.....(0)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....26,012	.....	.....303,018	.....	.....	.....(28,550)	(81,801)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/21/2021....	.....	.....	400.45.....	(0)	.....	.....	.....(0)	.....	.....(6,007)	.....	.....	.....	.....(0)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....22,298	.....	.....261,430	.....	.....	.....(24,178)	(68,842)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/22/2021....	.....	.....	396.23.....	(0)	.....	.....	.....(0)	.....	.....(12,292)	.....	.....	.....	.....(0)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....11,247	.....	.....151,966	.....	.....	.....(12,051)	(30,825)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/23/2021....	.....	.....	385.....	(0)	.....	.....	.....(0)	.....	.....(38,738)	.....	.....	.....	.....(0)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....34,921	.....	.....396,538	.....	.....	.....(36,975)	(105,831)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/24/2021....	.....	.....	398.72.....	(0)	.....	.....	.....(0)	.....	.....(11,954)	.....	.....	.....	.....(0)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....40,871	.....	.....461,649	.....	.....	.....(42,773)	(122,294)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/25/2021....	.....	.....	398.99.....	(0)	.....	.....	.....(0)	.....	.....(13,670)	.....	.....	.....	.....(0)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....41,416	.....	.....469,984	.....	.....	.....(43,342)	(123,554)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/25/2021....	.....	.....	397.93.....	(0)	.....	.....	.....(0)	.....	.....(17,156)	.....	.....	.....	.....(0)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....36,349	.....	.....438,957	.....	.....	.....(41,410)	(117,586)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/18/2021....	.....	.....	397.25.....	(0)	.....	.....	.....(0)	.....	.....(15,685)	.....	.....	.....	.....(0)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....30,897	.....	.....372,771	.....	.....	.....(35,198)	(100,043)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/18/2021....	.....	.....	397.84.....	(0)	.....	.....	.....(0)	.....	.....(11,885)	.....	.....	.....	.....(0)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....31,744	.....	.....380,505	.....	.....	.....(36,163)	(103,028)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/18/2021....	.....	.....	400.75.....	(0)	.....	.....	.....(0)	.....	.....(6,567)	.....	.....	.....	.....(0)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC Spread	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	.....	.....	.....8,156	.....	.....283,228	.....	.....	.....(16,685)	(94,438)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/29/2020....	05/14/2021....	.....	.....	279.2.....	(0)	.....	.....	.....(0)	.....	.....(88,090)	.....	.....	.....	.....(0)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	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	.....	.....	.....9,939	.....	.....250,459	.....	.....	.....(14,430)	(81,570)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
JUN 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/01/2021....	.....	.....	279.29.....	(0)	.....	.....	.....(0)	.....	.....(77,211)	.....	.....	.....	.....(0)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	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	.....	.....	.....6,687	.....	.....163,782	.....	.....	.....(9,553)	(54,043)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/02/2021....	.....	.....	279.68.....	(0)	.....	.....	.....(0)	.....	.....(48,197)	.....	.....	.....	.....(0)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	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	.....	.....	.....9,805	.....	.....214,923	.....	.....	.....(13,577)	(68,599)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/04/2021....	.....	.....	278.28.....	(0)	.....	.....	.....(0)	.....	.....(68,249)	.....	.....	.....	.....(0)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	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	.....	.....	.....12,141	.....	.....255,022	.....	.....	.....(16,070)	(81,207)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/07/2021....	.....	.....	278.27.....	(0)	.....	.....	.....(0)	.....	.....(80,819)	.....	.....	.....	.....(0)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	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	.....	.....	.....12,045	.....	.....256,476	.....	.....	.....(15,713)	(84,131)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/08/2021....	.....	.....	279.32.....	(0)	.....	.....	.....(0)	.....	.....(75,155)	.....	.....	.....	.....(0)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	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	.....	.....	.....8,349	.....	.....177,827	.....	.....	.....(10,734)	(58,127)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/09/2021....	.....	.....	279.4.....	(0)	.....	.....	.....(0)	.....	.....(52,289)	.....	.....	.....	.....(0)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	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	.....	.....	.....19,760	.....	.....429,993	.....	.....	.....(24,698)	(139,592)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/11/2021....	.....	.....	279.64.....	(0)	.....	.....	.....(0)	.....	.....(127,827)	.....	.....	.....	.....(0)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	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	.....	.....	.....12,002	.....	.....261,674	.....	.....	.....(15,001)	(84,099)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/11/2021....	.....	.....	279.37.....	(0)	.....	.....	.....(0)	.....	.....(79,987)	.....	.....	.....	.....(0)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	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	.....	.....	.....10,196	.....	.....214,648	.....	.....	.....(12,236)	(70,808)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/14/2021....	.....	.....	280.25.....	(0)	.....	.....	.....(0)	.....	.....(60,180)	.....	.....	.....	.....(0)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	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	.....	.....	.....18,183	.....	.....388,826	.....	.....	.....(21,534)	(117,470)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/15/2021....	.....	.....	278.04.....	(0)	.....	.....	.....(0)	.....	.....(136,514)	.....	.....	.....	.....(0)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC Spread	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	.....	.....	.....14,082	.....	.....455,587	.....	.....	.....(26,968)	(157,597)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/29/2020....	05/17/2021....	.....	.....	280.44.....	(0)	.....	.....	.....(0)	.....	.....(123,201)	.....	.....	.....	.....(0)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	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	.....	.....	.....10,071	.....	.....214,721	.....	.....	.....(11,770)	(62,491)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
JUN 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/16/2021....	.....	.....	277.2.....	(0)	.....	.....	.....(0)	.....	.....(81,016)	.....	.....	.....	.....(0)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	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	.....	.....	.....12,382	.....	.....258,506	.....	.....	.....(14,108)	(78,238)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/18/2021....	.....	.....	278.29.....	(0)	.....	.....	.....(0)	.....	.....(89,558)	.....	.....	.....	.....(0)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	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	.....	.....	.....11,162	.....	.....234,860	.....	.....	.....(12,718)	(69,693)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/18/2021....	.....	.....	277.89.....	(0)	.....	.....	.....(0)	.....	.....(84,621)	.....	.....	.....	.....(0)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	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	.....	.....	.....7,869	.....	.....161,634	.....	.....	.....(8,636)	(47,062)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/21/2021....	.....	.....	277.56.....	(0)	.....	.....	.....(0)	.....	.....(60,084)	.....	.....	.....	.....(0)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	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	.....	.....	.....13,460	.....	.....278,282	.....	.....	.....(14,594)	(81,818)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/22/2021....	.....	.....	278.....	(0)	.....	.....	.....(0)	.....	.....(101,109)	.....	.....	.....	.....(0)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	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	.....	.....	.....16,479	.....	.....335,487	.....	.....	.....(17,655)	(97,669)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/23/2021....	.....	.....	277.77.....	(0)	.....	.....	.....(0)	.....	.....(123,819)	.....	.....	.....	.....(0)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC Spread	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	.....	.....	.....8,858	.....	.....277,071	.....	.....	.....(16,610)	(93,635)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/29/2020....	05/18/2021....	.....	.....	279.62.....	(0)	.....	.....	.....(0)	.....	.....(81,254)	.....	.....	.....	.....(0)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC Spread	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	.....	.....	.....16,006	.....	.....475,141	.....	.....	.....(28,244)	(164,642)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/29/2020....	05/21/2021....	.....	.....	280.72.....	(0)	.....	.....	.....(0)	.....	.....(124,077)	.....	.....	.....	.....(0)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC Spread	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	.....	.....	.....10,065	.....	.....289,031	.....	.....	.....(16,778)	(96,233)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/29/2020....	05/24/2021....	.....	.....	279.65.....	(0)	.....	.....	.....(0)	.....	.....(86,044)	.....	.....	.....	.....(0)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC Spread	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	.....	.....	.....5,601	.....	.....158,269	.....	.....	.....(9,167)	(52,058)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/29/2020....	05/25/2021....	.....	.....	279.33.....	(0)	.....	.....	.....(0)	.....	.....(48,705)	.....	.....	.....	.....(0)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC Spread	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	.....	.....	.....8,851	.....	.....238,408	.....	.....	.....(14,225)	(80,061)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/29/2020....	05/26/2021....	.....	.....	279.81.....	(0)	.....	.....	.....(0)	.....	.....(68,454)	.....	.....	.....	.....(0)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC Spread	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			15,050		398,369			(23,351)	(136,941)			03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
MAY 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/29/2020....	05/28/2021....	.....	.....	280.85.....	(0)	.....	.....	.....(0)	.....	.....(103,304)	.....	.....	.....	.....(0)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC Spread	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	.....	.....	.....9,968	.....	.....265,064	.....	.....	.....(15,467)	(89,738)	.....	.....	03.....
MAY 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/29/2020....	05/28/2021....	.....	.....	280.37.....	(0)	.....	.....	.....(0)	.....	.....(72,792)	.....	.....	.....	.....(0)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	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	.....	.....	.....13,674	.....	.....275,174	.....	.....	.....(14,310)	(83,390)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/25/2021....	.....	.....	279.....	(0)	.....	.....	.....(0)	.....	.....(92,402)	.....	.....	.....	.....(0)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	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	.....	.....	.....11,402	.....	.....231,649	.....	.....	.....(11,933)	(67,796)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/25/2021....	.....	.....	278.22.....	(0)	.....	.....	.....(0)	.....	.....(83,700)	.....	.....	.....	.....(0)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	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	.....	.....	.....11,514	.....	.....227,378	.....	.....	.....(11,642)	(67,527)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/28/2021....	.....	.....	278.68.....	(0)	.....	.....	.....(0)	.....	.....(79,163)	.....	.....	.....	.....(0)	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....2,555	.....	.....8,158	.....	.....	.....(545)	(1,773)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....19,064	.....	.....59,417	.....	.....	.....(3,763)	(11,966)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....10,938	.....	.....33,583	.....	.....	.....(2,155)	(7,064)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....106,378	.....	.....331,129	.....	.....	.....(20,950)	(66,383)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....18,873	.....	.....58,101	.....	.....	.....(3,685)	(12,029)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....32,618	.....	.....100,795	.....	.....	.....(6,354)	(20,535)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call....	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	.....	.....	.....394,812	.....	.....837,301	.....	.....	.....(43,439)	(110,197)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call....	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	.....	.....	.....197,292	.....	.....417,923	.....	.....	.....(21,681)	(54,576)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call....	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	.....	.....	.....485,830	.....	.....1,026,808	.....	.....	.....(53,323)	(128,078)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call....	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	.....	.....	.....656,583	.....	.....1,385,506	.....	.....	.....(71,977)	(170,918)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....2,670	.....	.....8,595	.....	.....	.....(561)	(1,803)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/07/2020....	06/30/2023....	8,071	3,044,854	377.26.....	91,848	.....	.....	.....69,308	.....	.....145,051	.....	.....	.....(7,598)	(15,185)	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call....	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			224,742		473,468			(24,487)	(58,262)			03.....

QE06.127

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
JUL 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....497,444	.....	.....1,048,030	.....	.....	.....(54,135)	(131,394)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....1,909	.....	.....6,133	.....	.....	.....(391)	(1,190)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....3,521	.....	.....11,282	.....	.....	.....(718)	(1,891)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....1,727	.....	.....5,537	.....	.....	.....(352)	(1,022)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....41,353	.....	.....129,734	.....	.....	.....(8,271)	(26,414)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....62,639	.....	.....193,070	.....	.....	.....(12,444)	(40,986)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....42,865	.....	.....132,682	.....	.....	.....(8,498)	(27,729)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....31,598	.....	.....98,793	.....	.....	.....(6,250)	(19,698)	.....	.....	03.....
JUL 21 IUL Rainbow.....	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	.....	.....	.....748,947	.....	.....6,114,848	.....	.....	.....(635,899)	.....	.....	.....	03.....
JUL 21 IUL Rainbow.....	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	.....	.....	.....752,094	.....	.....5,511,645	.....	.....	.....(638,572)	.....	.....	.....	03.....
JUL 21 IUL Call Spread.....	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	.....	.....	.....374,705	.....	.....7,369,468	.....	.....	.....(318,147)	(614,334)	.....	.....	03.....
JUL 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/17/2020....	07/15/2021....	.....	.....	3,437.33.....	(0)	.....	.....	.....(0)	.....	.....(5,175,331)	.....	.....	.....	.....(0)	.....	.....	03.....
JUL 21 IUL Call Spread.....	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	.....	.....	.....285,265	.....	.....4,613,050	.....	.....	.....(242,205)	(509,898)	.....	.....	03.....
JUL 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/17/2020....	07/15/2021....	.....	.....	3,501.28.....	(0)	.....	.....	.....(0)	.....	.....(2,897,570)	.....	.....	.....	.....(0)	.....	.....	03.....
JUL 21 IUL Call Spread.....	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	.....	.....	.....411,926	.....	.....6,397,658	.....	.....	.....(349,750)	(753,015)	.....	.....	03.....
JUL 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/17/2020....	07/15/2021....	.....	.....	3,517.27.....	(0)	.....	.....	.....(0)	.....	.....(3,902,999)	.....	.....	.....	.....(0)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....35,671	.....	.....316,156	.....	.....	.....(32,105)	(70,661)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/20/2020....	07/09/2021....	.....	.....	398.51.....	(0)	.....	.....	.....(0)	.....	.....(13,554)	.....	.....	.....	.....(0)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....31,006	.....	.....271,772	.....	.....	.....(27,905)	(61,527)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/20/2020....	07/09/2021....	.....	.....	401.93.....	(0)	.....	.....	.....(0)	.....	.....(6,227)	.....	.....	.....	.....(0)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....29,213	.....	.....249,870	.....	.....	.....(25,527)	(56,487)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/20/2020....	07/12/2021....			402.79.....	(0)			(0)		(5,140)				(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)
JUL 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....24,280	.....	.....208,235	.....	.....	.....(21,012)	(46,507)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/20/2020....	07/13/2021....	.....	.....	397.15.....	(0)	.....	.....	.....(0)	.....	.....(11,464)	.....	.....	.....	.....(0)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....11,238	.....	.....111,546	.....	.....	.....(9,633)	(19,025)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/20/2020....	07/14/2021....	.....	.....	386.41.....	(0)	.....	.....	.....(0)	.....	.....(27,805)	.....	.....	.....	.....(0)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....26,916	.....	.....231,408	.....	.....	.....(22,853)	(50,028)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/20/2020....	07/15/2021....	.....	.....	395.99.....	(0)	.....	.....	.....(0)	.....	.....(16,220)	.....	.....	.....	.....(0)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....45,694	.....	.....419,033	.....	.....	.....(44,219)	(97,327)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/20/2020....	07/02/2021....	.....	.....	401.32.....	(0)	.....	.....	.....(0)	.....	.....(9,003)	.....	.....	.....	.....(0)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....66,294	.....	.....607,863	.....	.....	.....(64,157)	(141,159)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/20/2020....	07/02/2021....	.....	.....	400.72.....	(0)	.....	.....	.....(0)	.....	.....(14,654)	.....	.....	.....	.....(0)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....28,016	.....	.....277,850	.....	.....	.....(25,994)	(54,151)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/20/2020....	07/06/2021....	.....	.....	388.48.....	(0)	.....	.....	.....(0)	.....	.....(50,070)	.....	.....	.....	.....(0)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....9,046	.....	.....93,284	.....	.....	.....(8,309)	(16,680)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/20/2020....	07/07/2021....	.....	.....	386.44.....	(0)	.....	.....	.....(0)	.....	.....(21,897)	.....	.....	.....	.....(0)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....16,545	.....	.....145,089	.....	.....	.....(15,041)	(33,174)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/20/2020....	07/08/2021....	.....	.....	402.19.....	(0)	.....	.....	.....(0)	.....	.....(3,029)	.....	.....	.....	.....(0)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....32,331	.....	.....283,449	.....	.....	.....(29,098)	(64,193)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/20/2020....	07/09/2021....	.....	.....	401.65.....	(0)	.....	.....	.....(0)	.....	.....(6,841)	.....	.....	.....	.....(0)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....45,721	.....	.....439,119	.....	.....	.....(45,721)	(100,369)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/20/2020....	06/29/2021....	.....	.....	396.76.....	(0)	.....	.....	.....(0)	.....	.....(21,310)	.....	.....	.....	.....(0)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....37,765	.....	.....317,422	.....	.....	.....(31,764)	(69,939)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/20/2020....	07/16/2021....			398.91.....	(0)			(0)		(14,159)				(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)
JUL 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....34,723	.....	.....297,665	.....	.....	.....(29,207)	(63,770)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/20/2020....	07/16/2021....	.....	.....	395.81.....	(0)	.....	.....	.....(0)	.....	.....(21,900)	.....	.....	.....	.....(0)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....29,675	.....	.....245,909	.....	.....	.....(24,961)	(55,059)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/20/2020....	07/16/2021....	.....	.....	402.98.....	(0)	.....	.....	.....(0)	.....	.....(5,282)	.....	.....	.....	.....(0)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....30,781	.....	.....250,475	.....	.....	.....(25,184)	(55,927)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/20/2020....	07/19/2021....	.....	.....	401.65.....	(0)	.....	.....	.....(0)	.....	.....(7,213)	.....	.....	.....	.....(0)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....8,408	.....	.....90,092	.....	.....	.....(8,316)	(16,913)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/20/2020....	06/30/2021....	.....	.....	387.12.....	(0)	.....	.....	.....(0)	.....	.....(18,787)	.....	.....	.....	.....(0)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....23,505	.....	.....217,627	.....	.....	.....(22,993)	(50,609)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/20/2020....	07/01/2021....	.....	.....	397.43.....	(0)	.....	.....	.....(0)	.....	.....(9,254)	.....	.....	.....	.....(0)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....42,127	.....	.....328,466	.....	.....	.....(35,769)	(69,709)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....13,746	.....	.....37,730	.....	.....	.....(2,626)	(6,290)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....5,299	.....	.....15,341	.....	.....	.....(1,094)	(2,436)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....30,184	.....	.....84,188	.....	.....	.....(5,804)	(12,900)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....63,181	.....	.....175,343	.....	.....	.....(12,124)	(27,748)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....11,719	.....	.....32,639	.....	.....	.....(2,245)	(4,578)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2020....	07/15/2022....	658	249,106	378.69.....	5,302	.....	.....	.....3,450	.....	.....9,582	.....	.....	.....(659)	(1,263)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....80,821	.....	.....224,349	.....	.....	.....(15,443)	(33,890)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....56,950	.....	.....157,801	.....	.....	.....(10,813)	(23,496)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....37,128	.....	.....102,471	.....	.....	.....(7,034)	(16,011)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....56,665	.....	.....155,700	.....	.....	.....(10,714)	(24,863)	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2020....	06/23/2023....	565	211,958	375.48.....	7,243			5,525		10,775			(611)	(751)			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)
JUN 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....15,867	.....	.....31,197	.....	.....	.....(1,739)	(3,144)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....7,491	.....	.....21,205	.....	.....	.....(1,502)	(3,504)	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....432,213	.....	.....842,456	.....	.....	.....(46,979)	(69,801)	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....107,002	.....	.....206,963	.....	.....	.....(11,631)	(13,948)	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....877,873	.....	.....1,715,149	.....	.....	.....(95,077)	(139,396)	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....356,007	.....	.....691,123	.....	.....	.....(38,464)	(54,708)	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....568,712	.....	.....1,103,257	.....	.....	.....(61,372)	(87,083)	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....539,462	.....	.....1,045,886	.....	.....	.....(58,145)	(82,688)	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....26,557	.....	.....49,992	.....	.....	.....(2,862)	(1,642)	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....65,318	.....	.....126,005	.....	.....	.....(7,041)	(8,748)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....9,442	.....	.....26,409	.....	.....	.....(1,888)	(4,562)	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....440,537	.....	.....851,229	.....	.....	.....(47,256)	(64,620)	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....410,047	.....	.....791,973	.....	.....	.....(43,934)	(59,907)	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....562,034	.....	.....1,085,800	.....	.....	.....(60,146)	(84,189)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....3,634	.....	.....10,310	.....	.....	.....(727)	(1,660)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....5,180	.....	.....14,583	.....	.....	.....(1,030)	(2,432)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....18,200	.....	.....50,795	.....	.....	.....(3,538)	(8,221)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/21/2020...	07/08/2022....	410	154,477	376.37.....	3,641	.....	.....	.....2,355	.....	.....6,609	.....	.....	.....(457)	(934)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....106,878	.....	.....299,504	.....	.....	.....(20,731)	(45,267)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....35,743	.....	.....99,792	.....	.....	.....(6,889)	(15,471)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/04/2020...	06/23/2022....	607	221,976	365.82.....	9,217	.....	.....	.....6,015	.....	.....14,737	.....	.....	.....(1,206)	(1,551)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/04/2020...	07/18/2022....	224	83,345	372.36.....	2,684			1,785		4,281			(338)	(350)			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)
JUL 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....22,900	....	.....54,746	.....	.....	.....(4,321)	(4,420)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....11,142	....	.....26,381	.....	.....	.....(2,098)	(1,349)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....42,673	....	.....101,960	.....	.....	.....(8,035)	(8,302)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....39,820	....	.....95,009	.....	.....	.....(7,497)	(6,957)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....50,483	....	.....120,209	.....	.....	.....(9,446)	(10,092)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....33,758	....	.....80,239	.....	.....	.....(6,304)	(6,039)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/04/2020....	07/27/2022....	12,766	4,784,866	374.82.....	139,530	.....	.....	.....93,343	....	.....221,550	.....	.....	.....(17,393)	(15,813)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/04/2020....	07/28/2022....	943	358,456	380.01.....	8,291	.....	.....	.....5,550	....	.....13,029	.....	.....	.....(1,032)	(606)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....39,526	....	.....93,089	.....	.....	.....(7,335)	(5,204)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....16,483	....	.....40,029	.....	.....	.....(3,245)	(4,172)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/04/2020....	07/29/2022....	4,881	1,833,668	375.71.....	51,539	.....	.....	.....34,524	....	.....81,653	.....	.....	.....(6,407)	(5,477)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....34,021	....	.....80,219	.....	.....	.....(6,274)	(5,259)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/04/2020....	08/02/2022....	3,404	1,272,717	373.86.....	38,877	.....	.....	.....26,114	....	.....61,622	.....	.....	.....(4,806)	(4,606)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....50,140	....	.....117,914	.....	.....	.....(9,209)	(7,546)	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/04/2020....	07/14/2023....	361	133,733	370.....	6,112	.....	.....	.....4,752	....	.....8,316	.....	.....	.....(512)	(199)	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call....	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	.....	.....	.....636,188	....	.....1,098,303	.....	.....	.....(68,001)	(5,278)	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call....	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	.....	.....	.....208,106	....	.....356,384	.....	.....	.....(22,244)	2,784	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call....	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	.....	.....	.....489,476	....	.....846,564	.....	.....	.....(52,072)	(9,504)	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call....	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	.....	.....	.....296,828	....	.....511,129	.....	.....	.....(31,541)	(2,064)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/04/2020....	07/05/2022....	487	183,447	376.34.....	4,914	.....	.....	.....3,236	....	.....7,848	.....	.....	.....(632)	(516)	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call....	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	.....	.....	.....669,704	....	.....1,145,745	.....	.....	.....(71,077)	6,100	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call....	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			693,448		1,191,691			(73,510)	(2,930)			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)
JUL 23 JPMorgan MOZAIC2 Call....	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	.....	.....	.....90,609	.....	.....154,839	.....	.....	.....(9,605)	1,007	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call....	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	.....	.....	.....109,558	.....	.....184,176	.....	.....	.....(11,615)	5,451	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call....	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	.....	.....	.....756,473	.....	.....1,289,697	.....	.....	.....(79,909)	10,415	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....382,529	.....	.....655,086	.....	.....	.....(40,361)	188	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....268,419	.....	.....456,213	.....	.....	.....(28,288)	5,126	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....570,617	.....	.....971,711	.....	.....	.....(60,065)	7,320	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....1,217	.....	.....2,927	.....	.....	.....(237)	(144)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/04/2020....	07/08/2022....	269	101,522	377.87.....	2,544	.....	.....	.....1,679	.....	.....4,047	.....	.....	.....(326)	(235)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/04/2020....	07/12/2022....	455	171,836	377.52.....	4,388	.....	.....	.....2,904	.....	.....6,979	.....	.....	.....(559)	(419)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/04/2020....	07/14/2022....	604	223,153	369.41.....	8,113	.....	.....	.....5,379	.....	.....12,938	.....	.....	.....(1,030)	(1,196)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/04/2020....	07/15/2022....	623	233,641	374.9.....	6,724	.....	.....	.....4,461	.....	.....10,724	.....	.....	.....(852)	(771)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/04/2020....	07/15/2022....	514	189,892	369.21.....	6,964	.....	.....	.....4,619	.....	.....11,101	.....	.....	.....(883)	(1,034)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....42,443	.....	.....253,361	.....	.....	.....(31,831)	(32,037)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/06/2020....	07/29/2021....	.....	.....	403.06.....	(0)	.....	.....	.....(0)	.....	.....(6,959)	.....	.....	.....	.....(0)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....72,869	.....	.....441,288	.....	.....	.....(54,201)	(52,879)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/06/2020....	07/30/2021....	.....	.....	400.48.....	(0)	.....	.....	.....(0)	.....	.....(20,045)	.....	.....	.....	.....(0)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....87,702	.....	.....527,802	.....	.....	.....(65,233)	(62,183)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/06/2020....	07/30/2021....	.....	.....	402.03.....	(0)	.....	.....	.....(0)	.....	.....(18,909)	.....	.....	.....	.....(0)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....76,291	.....	.....449,349	.....	.....	.....(56,747)	(51,617)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/06/2020....	07/30/2021....	.....	.....	407.1.....	(0)	.....	.....	.....(0)	.....	.....(6,426)	.....	.....	.....	.....(0)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....45,406	.....	.....263,011	.....	.....	.....(32,955)	(30,088)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/06/2020....	08/02/2021....			407.09.....	(0)			(0)		(4,019)				(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)
AUG 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....20,832	.....	.....125,059	.....	.....	.....(14,999)	(14,714)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/06/2020....	08/03/2021....	.....	.....	398.91.....	(0)	.....	.....	.....(0)	.....	.....(7,711)	.....	.....	.....	.....(0)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....65,484	.....	.....411,419	.....	.....	.....(51,700)	(52,668)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/06/2020....	07/23/2021....	.....	.....	400.28.....	(0)	.....	.....	.....(0)	.....	.....(16,662)	.....	.....	.....	.....(0)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....49,304	.....	.....307,323	.....	.....	.....(38,925)	(40,197)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/06/2020....	07/23/2021....	.....	.....	400.84.....	(0)	.....	.....	.....(0)	.....	.....(11,029)	.....	.....	.....	.....(0)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....84,064	.....	.....517,921	.....	.....	.....(66,368)	(66,614)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/06/2020....	07/23/2021....	.....	.....	404.05.....	(0)	.....	.....	.....(0)	.....	.....(10,595)	.....	.....	.....	.....(0)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....63,830	.....	.....386,301	.....	.....	.....(49,100)	(49,659)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/06/2020....	07/26/2021....	.....	.....	404.28.....	(0)	.....	.....	.....(0)	.....	.....(8,012)	.....	.....	.....	.....(0)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....45,481	.....	.....283,814	.....	.....	.....(34,688)	(35,416)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/06/2020....	07/27/2021....	.....	.....	398.17.....	(0)	.....	.....	.....(0)	.....	.....(17,259)	.....	.....	.....	.....(0)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....22,977	.....	.....161,518	.....	.....	.....(17,378)	(15,968)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/06/2020....	07/28/2021....	.....	.....	389.73.....	(0)	.....	.....	.....(0)	.....	.....(32,824)	.....	.....	.....	.....(0)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....42,197	.....	.....294,350	.....	.....	.....(34,214)	(35,067)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/06/2020....	07/20/2021....	.....	.....	391.51.....	(0)	.....	.....	.....(0)	.....	.....(42,171)	.....	.....	.....	.....(0)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....13,098	.....	.....88,928	.....	.....	.....(9,356)	(7,810)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/06/2020....	08/04/2021....	.....	.....	390.85.....	(0)	.....	.....	.....(0)	.....	.....(18,067)	.....	.....	.....	.....(0)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....48,793	.....	.....277,938	.....	.....	.....(34,576)	(30,622)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/06/2020....	08/05/2021....	.....	.....	406.76.....	(0)	.....	.....	.....(0)	.....	.....(4,905)	.....	.....	.....	.....(0)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....13,890	.....	.....102,907	.....	.....	.....(11,163)	(10,598)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/06/2020....	07/21/2021....			388.63.....	(0)			(0)		(22,035)				(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)
JUL 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....32,717	....	.....207,528	.....	.....	.....(26,057)	(26,638)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/06/2020....	07/22/2021....	.....	.....	399.75.....	(0)	.....	.....	.....(0)	....	.....(9,051)	.....	.....	.....	.....(0)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....44,944	....	.....227,440	.....	.....	.....(9,214)	(70,185)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....29,066	....	.....143,329	.....	.....	.....(5,638)	(43,744)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....23,770	....	.....120,469	.....	.....	.....(4,581)	(36,239)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....28,483	....	.....139,687	.....	.....	.....(5,454)	(42,459)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....42,202	....	.....202,748	.....	.....	.....(8,064)	(62,008)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....32,564	....	.....161,019	.....	.....	.....(6,183)	(48,671)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....36,434	....	.....180,039	.....	.....	.....(6,889)	(54,320)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....38,533	....	.....185,428	.....	.....	.....(7,256)	(56,437)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....29,964	....	.....147,109	.....	.....	.....(5,606)	(44,313)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....63,116	....	.....288,398	.....	.....	.....(11,737)	(88,582)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....45,348	....	.....220,511	.....	.....	.....(8,415)	(66,445)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....42,232	....	.....209,156	.....	.....	.....(8,600)	(64,853)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call....	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	.....	.....	.....21,318	....	.....104,456	.....	.....	.....(3,924)	(31,283)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call....	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	.....	.....	.....18,395	....	.....90,286	.....	.....	.....(3,365)	(26,969)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call....	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	.....	.....	.....112,467	....	.....559,121	.....	.....	.....(20,449)	(165,404)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/11/2020....	08/10/2022....	5,305	1,444,561	272.29.....	25,943	.....	.....	.....17,686	....	.....90,679	.....	.....	.....(3,203)	(26,319)	.....	.....	03.....
JUL 23 JPMorgan MOZAIC Call.....	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	.....	.....	.....50,138	....	.....153,624	.....	.....	.....(5,450)	(38,569)	.....	.....	03.....
JUL 23 JPMorgan MOZAIC Call.....	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	.....	.....	.....14,420	....	.....43,231	.....	.....	.....(1,523)	(10,792)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....42,743	....	.....205,192	.....	.....	.....(8,626)	(63,895)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call.....	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			24,751		120,397			(4,973)	(37,314)			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)
JUN 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....40,633	.....	.....193,936	.....	.....	.....(8,126)	(60,312)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....25,937	.....	.....131,909	.....	.....	.....(5,153)	(40,162)	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....23,007	.....	.....118,001	.....	.....	.....(4,541)	(35,712)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....49,694	.....	.....240,337	.....	.....	.....(9,701)	(73,949)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.....	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	.....	.....	.....26,555	.....	.....130,995	.....	.....	.....(5,162)	(39,975)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....2,953	.....	.....7,970	.....	.....	.....(570)	(1,399)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....30,861	.....	.....82,168	.....	.....	.....(5,600)	(12,481)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....19,813	.....	.....52,786	.....	.....	.....(3,588)	(7,784)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....8,851	.....	.....23,527	.....	.....	.....(1,599)	(3,174)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....65,037	.....	.....172,027	.....	.....	.....(11,730)	(27,355)	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/14/2020....	07/27/2023....	633	239,717	378.85.....	7,327	.....	.....	.....5,770	.....	.....10,846	.....	.....	.....(612)	(663)	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/14/2020....	07/28/2023....	592	218,924	369.61.....	9,199	.....	.....	.....7,245	.....	.....13,838	.....	.....	.....(768)	(1,334)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....439,135	.....	.....824,337	.....	.....	.....(46,171)	(53,113)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....216,933	.....	.....403,427	.....	.....	.....(22,808)	(19,992)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....765,975	.....	.....1,439,931	.....	.....	.....(80,254)	(99,639)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....240,787	.....	.....451,650	.....	.....	.....(25,198)	(29,942)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/14/2020....	07/15/2022....	818	310,000	379.01.....	6,355	.....	.....	.....4,276	.....	.....11,741	.....	.....	.....(817)	(1,676)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....339,928	.....	.....638,788	.....	.....	.....(35,532)	(44,906)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....441,335	.....	.....829,652	.....	.....	.....(46,079)	(59,780)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....406,565	.....	.....765,162	.....	.....	.....(42,399)	(57,262)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....75,238	.....	.....141,918	.....	.....	.....(7,846)	(11,359)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	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			49,025		91,438			(5,113)	(5,450)			03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
JUL 22 JPMorgan MOZAIC2 Call....	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			3,407	....	.....9,173			(652)	(1,597)			03.....
JUL 22 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/14/2020....	07/22/2022....	439	165,628	377.19.....	3,732			2,523	....	.....6,868			(475)	(1,018)			03.....
JUL 22 JPMorgan MOZAIC2 Call....	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			8,278	....	.....22,363			(1,539)	(3,291)			03.....
AUG 22 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/14/2020....	08/04/2022....	4,109	1,579,197	384.29.....	25,519			17,404	....	.....46,400			(3,190)	(5,567)			03.....
AUG 22 JPMorgan MOZAIC2 Call..	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			36,696	....	.....98,366			(6,712)	(14,131)			03.....
AUG 22 JPMorgan MOZAIC2 Call..	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			21,118	....	.....56,557			(3,864)	(8,517)			03.....
AUG 22 JPMorgan MOZAIC2 Call..	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			49,476	....	.....132,132			(8,996)	(19,285)			03.....
AUG 21 IUL Call Spread.....	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			372,412	....	.....4,337,865			(248,274)	(380,188)			03.....
AUG 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	08/18/2020....	08/13/2021....			3,625.81.....	(0)			(0)	....	.....(2,837,364)			(0)				03.....
AUG 21 IUL Call Spread.....	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			238,947	....	.....2,315,004			(159,298)	(273,172)			03.....
AUG 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	08/18/2020....	08/13/2021....			3,693.27.....	(0)			(0)	....	.....(1,326,614)			(0)				03.....
AUG 21 IUL Call Spread.....	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			542,105	....	.....5,058,915			(361,403)	(637,379)			03.....
AUG 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	08/18/2020....	08/13/2021....			3,710.14.....	(0)			(0)	....	.....(2,800,972)			(0)				03.....
AUG 21 IUL Rainbow.....	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			1,287,802	....	.....6,778,360			(858,534)				03.....
AUG 21 IUL Rainbow.....	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			130,419	....	.....719,901			(86,946)				03.....
AUG 21 IUL Rainbow.....	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			1,210,878	....	.....6,752,036			(807,251)				03.....
AUG 21 IUL Rainbow.....	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			84,344	....	.....453,503			(56,229)				03.....
AUG 21 IUL Rainbow.....	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			82,625	....	.....454,518			(55,085)				03.....
AUG 21 IUL Rainbow.....	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			149,932	....	.....809,454			(99,954)				03.....
AUG 21 JPMorgan MOZAIC2 Call..	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			61,138	....	.....340,442			(40,759)	(58,885)			03.....
AUG 22 JPMorgan MOZAIC2 Call..	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			12,815	....	.....30,977			(2,298)	(4,011)			03.....
JUN 21 JPMorgan MOZAIC Spread	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			32,118		485,360			(32,118)	(135,434)			03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
JUN 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	06/29/2021....	.....	.....	278.84.....	(0)	.....	.....	.....(0)	.....	.....(166,850)	.....	.....	.....	.....(0)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Spread	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	.....	.....	.....16,643	.....	.....227,077	.....	.....	.....(14,000)	(55,070)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	07/16/2021....	.....	.....	276.68.....	(0)	.....	.....	.....(0)	.....	.....(94,691)	.....	.....	.....	.....(0)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Spread	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	.....	.....	.....23,837	.....	.....316,093	.....	.....	.....(19,504)	(76,208)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	07/19/2021....	.....	.....	276.61.....	(0)	.....	.....	.....(0)	.....	.....(131,908)	.....	.....	.....	.....(0)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Spread	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	.....	.....	.....19,535	.....	.....255,270	.....	.....	.....(15,698)	(65,154)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	07/21/2021....	.....	.....	277.86.....	(0)	.....	.....	.....(0)	.....	.....(97,635)	.....	.....	.....	.....(0)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Spread	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	.....	.....	.....18,618	.....	.....247,381	.....	.....	.....(14,697)	(60,770)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	07/23/2021....	.....	.....	277.4.....	(0)	.....	.....	.....(0)	.....	.....(99,952)	.....	.....	.....	.....(0)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Spread	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	.....	.....	.....25,575	.....	.....327,885	.....	.....	.....(19,506)	(87,061)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	07/27/2021....	.....	.....	279.28.....	(0)	.....	.....	.....(0)	.....	.....(114,675)	.....	.....	.....	.....(0)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Spread	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	.....	.....	.....18,333	.....	.....240,246	.....	.....	.....(13,749)	(61,993)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	07/29/2021....	.....	.....	279.07.....	(0)	.....	.....	.....(0)	.....	.....(87,827)	.....	.....	.....	.....(0)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Spread	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	.....	.....	.....27,436	.....	.....371,647	.....	.....	.....(20,408)	(94,456)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	07/30/2021....	.....	.....	279.21.....	(0)	.....	.....	.....(0)	.....	.....(138,428)	.....	.....	.....	.....(0)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Spread	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	.....	.....	.....16,610	.....	.....225,028	.....	.....	.....(12,056)	(55,332)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/02/2021....	.....	.....	278.85.....	(0)	.....	.....	.....(0)	.....	.....(87,633)	.....	.....	.....	.....(0)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Spread	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	.....	.....	.....21,631	.....	.....290,545	.....	.....	.....(15,450)	(70,709)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/04/2021....	.....	.....	278.73.....	(0)	.....	.....	.....(0)	.....	.....(114,575)	.....	.....	.....	.....(0)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Spread	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	.....	.....	.....18,663	.....	.....248,015	.....	.....	.....(13,124)	(60,058)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/06/2021....	.....	.....	278.72.....	(0)	.....	.....	.....(0)	.....	.....(98,111)	.....	.....	.....	.....(0)	.....	.....	03.....
JUN 21 JPMorgan MOZAIC Spread	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			26,779		414,638			(26,484)	(107,701)			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)
JUN 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	06/30/2021....	.....	.....	277.51.....	(0)	.....	.....	.....(0)	.....	.....(162,228)	.....	.....	.....	.....(0)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Spread	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	.....	.....	.....20,077	.....	.....270,686	.....	.....	.....(13,689)	(60,571)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/10/2021....	.....	.....	277.72.....	(0)	.....	.....	.....(0)	.....	.....(118,193)	.....	.....	.....	.....(0)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Spread	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	.....	.....	.....29,900	.....	.....373,289	.....	.....	.....(19,934)	(80,843)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/13/2021....	.....	.....	276.37.....	(0)	.....	.....	.....(0)	.....	.....(169,844)	.....	.....	.....	.....(0)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Spread	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	.....	.....	.....27,774	.....	.....339,129	.....	.....	.....(17,983)	(77,163)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/17/2021....	.....	.....	277.54.....	(0)	.....	.....	.....(0)	.....	.....(143,998)	.....	.....	.....	.....(0)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Spread	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	.....	.....	.....29,503	.....	.....361,292	.....	.....	.....(18,698)	(84,682)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/20/2021....	.....	.....	278.52.....	(0)	.....	.....	.....(0)	.....	.....(145,978)	.....	.....	.....	.....(0)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Spread	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	.....	.....	.....34,149	.....	.....408,681	.....	.....	.....(21,052)	(91,830)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/24/2021....	.....	.....	277.7.....	(0)	.....	.....	.....(0)	.....	.....(174,228)	.....	.....	.....	.....(0)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Spread	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	.....	.....	.....14,895	.....	.....237,771	.....	.....	.....(14,415)	(49,633)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	07/02/2021....	.....	.....	273.94.....	(0)	.....	.....	.....(0)	.....	.....(119,820)	.....	.....	.....	.....(0)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Spread	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	.....	.....	.....23,735	.....	.....360,977	.....	.....	.....(22,021)	(78,336)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	07/06/2021....	.....	.....	274.55.....	(0)	.....	.....	.....(0)	.....	.....(174,429)	.....	.....	.....	.....(0)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Spread	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	.....	.....	.....16,460	.....	.....245,190	.....	.....	.....(15,116)	(54,593)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	07/07/2021....	.....	.....	274.97.....	(0)	.....	.....	.....(0)	.....	.....(114,985)	.....	.....	.....	.....(0)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Spread	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	.....	.....	.....25,322	.....	.....377,264	.....	.....	.....(22,791)	(88,303)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	07/09/2021....	.....	.....	276.06.....	(0)	.....	.....	.....(0)	.....	.....(167,336)	.....	.....	.....	.....(0)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Spread	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	.....	.....	.....41,075	.....	.....597,456	.....	.....	.....(35,892)	(140,038)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	07/12/2021....	.....	.....	276.17.....	(0)	.....	.....	.....(0)	.....	.....(263,090)	.....	.....	.....	.....(0)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Spread	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	.....	.....	.....22,460	.....	.....317,878	.....	.....	.....(19,436)	(73,209)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
JUL 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	07/13/2021....	.....	.....	275.71.....	(0)	.....	.....	.....(0)	.....	.....(142,278)	.....	.....	.....	.....(0)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Spread	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	.....	.....	.....17,865	.....	.....266,470	.....	.....	.....(15,313)	(54,154)	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	07/14/2021....	.....	.....	274.12.....	(0)	.....	.....	.....(0)	.....	.....(135,217)	.....	.....	.....	.....(0)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....63,959	.....	.....385,290	.....	.....	.....(42,638)	(76,549)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/13/2021....	.....	.....	404.37.....	(0)	.....	.....	.....(0)	.....	.....(10,332)	.....	.....	.....	.....(0)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....52,909	.....	.....314,029	.....	.....	.....(34,506)	(62,253)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/16/2021....	.....	.....	404.36.....	(0)	.....	.....	.....(0)	.....	.....(8,802)	.....	.....	.....	.....(0)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....29,708	.....	.....190,893	.....	.....	.....(19,236)	(32,403)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/17/2021....	.....	.....	394.03.....	(0)	.....	.....	.....(0)	.....	.....(25,521)	.....	.....	.....	.....(0)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....18,022	.....	.....126,385	.....	.....	.....(11,585)	(17,452)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/18/2021....	.....	.....	389.36.....	(0)	.....	.....	.....(0)	.....	.....(30,609)	.....	.....	.....	.....(0)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....63,674	.....	.....387,382	.....	.....	.....(40,644)	(70,860)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/19/2021....	.....	.....	399.21.....	(0)	.....	.....	.....(0)	.....	.....(26,799)	.....	.....	.....	.....(0)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....77,766	.....	.....461,357	.....	.....	.....(49,289)	(87,684)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/20/2021....	.....	.....	403.29.....	(0)	.....	.....	.....(0)	.....	.....(17,480)	.....	.....	.....	.....(0)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....56,191	.....	.....351,317	.....	.....	.....(38,605)	(67,435)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/09/2021....	.....	.....	407.53.....	(0)	.....	.....	.....(0)	.....	.....(5,665)	.....	.....	.....	.....(0)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....49,317	.....	.....336,350	.....	.....	.....(33,626)	(54,787)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/10/2021....	.....	.....	394.34.....	(0)	.....	.....	.....(0)	.....	.....(45,562)	.....	.....	.....	.....(0)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....11,871	.....	.....85,289	.....	.....	.....(8,033)	(12,462)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/11/2021....	.....	.....	388.72.....	(0)	.....	.....	.....(0)	.....	.....(20,179)	.....	.....	.....	.....(0)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	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			60,754		375,969			(40,805)	(72,596)			03.....

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/12/2021....	.....	.....	399.84.....	(0)	.....	.....	.....(0)	.....	.....(20,658)	.....	.....	.....	.....(0)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....65,997	.....	.....399,168	.....	.....	.....(43,997)	(79,142)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/13/2021....	.....	.....	402.94.....	(0)	.....	.....	.....(0)	.....	.....(13,475)	.....	.....	.....	.....(0)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....78,907	.....	.....481,204	.....	.....	.....(52,604)	(94,120)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/13/2021....	.....	.....	400.22.....	(0)	.....	.....	.....(0)	.....	.....(24,559)	.....	.....	.....	.....(0)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....48,645	.....	.....315,585	.....	.....	.....(34,203)	(58,529)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/06/2021....	.....	.....	403.95.....	(0)	.....	.....	.....(0)	.....	.....(9,759)	.....	.....	.....	.....(0)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....81,590	.....	.....478,891	.....	.....	.....(51,711)	(92,212)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/20/2021....	.....	.....	405.15.....	(0)	.....	.....	.....(0)	.....	.....(13,234)	.....	.....	.....	.....(0)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....71,105	.....	.....417,564	.....	.....	.....(45,067)	(80,334)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/20/2021....	.....	.....	405.98.....	(0)	.....	.....	.....(0)	.....	.....(10,170)	.....	.....	.....	.....(0)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....69,335	.....	.....401,105	.....	.....	.....(43,036)	(76,657)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/23/2021....	.....	.....	405.61.....	(0)	.....	.....	.....(0)	.....	.....(10,835)	.....	.....	.....	.....(0)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....41,375	.....	.....241,593	.....	.....	.....(25,506)	(45,280)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/24/2021....	.....	.....	401.42.....	(0)	.....	.....	.....(0)	.....	.....(12,517)	.....	.....	.....	.....(0)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....71,047	.....	.....453,848	.....	.....	.....(49,955)	(87,522)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/06/2021....	.....	.....	405.59.....	(0)	.....	.....	.....(0)	.....	.....(9,832)	.....	.....	.....	.....(0)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....46,993	.....	.....299,484	.....	.....	.....(33,041)	(57,832)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/06/2021....	.....	.....	406.6.....	(0)	.....	.....	.....(0)	.....	.....(5,404)	.....	.....	.....	.....(0)	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/27/2020....	07/08/2022....	11,642	3,560,485	305.84.....	139,510	.....	.....	.....95,196	.....	.....142,579	.....	.....	.....(18,464)	(3,238)	.....	.....	03.....
JUN 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/27/2020....	06/20/2022....	7,855	2,374,482	302.29.....	109,199	.....	.....	.....73,570	.....	.....115,406	.....	.....	.....(14,846)	(5,408)	.....	.....	03.....
JUL 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/27/2020....	07/07/2023....	9,304	2,905,072	312.23.....	109,704	.....	.....	.....87,007	.....	.....98,933	.....	.....	.....(9,457)	10,124	.....	.....	03.....

QE06.141

SCHEDULE DB - PART A - SECTION 1

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

QE06.142

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 23 NYSE Zebra Edge Call.....	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	.....	.....	.....139,833	.....	.....166,510	.....	.....	.....(15,199)	10,103	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call.....	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	.....	.....	.....194,526	.....	.....237,903	.....	.....	.....(21,614)	9,728	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call.....	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	.....	.....	.....74,196	.....	.....112,541	.....	.....	.....(14,612)	(3,230)	.....	.....	03.....
JUL 23 NYSE Zebra Edge Call.....	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	.....	.....	.....111,904	.....	.....131,098	.....	.....	.....(12,062)	9,684	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call.....	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	.....	.....	.....37,854	.....	.....53,920	.....	.....	.....(7,233)	545	.....	.....	03.....
JUL 23 NYSE Zebra Edge Call.....	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	.....	.....	.....140,578	.....	.....167,240	.....	.....	.....(15,299)	10,319	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call.....	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	.....	.....	.....131,840	.....	.....162,370	.....	.....	.....(14,832)	5,983	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call.....	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	.....	.....	.....134,265	.....	.....164,293	.....	.....	.....(15,011)	6,807	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call.....	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	.....	.....	.....220,144	.....	.....265,349	.....	.....	.....(24,162)	13,672	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call.....	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	.....	.....	.....369,205	.....	.....448,842	.....	.....	.....(40,671)	20,053	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call.....	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	.....	.....	.....201,647	.....	.....247,760	.....	.....	.....(22,601)	9,487	.....	.....	03.....
JUL 23 NYSE Zebra Edge Call.....	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	.....	.....	.....305,787	.....	.....365,492	.....	.....	.....(33,399)	21,254	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call.....	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	.....	.....	.....151,166	.....	.....186,667	.....	.....	.....(16,754)	6,000	.....	.....	03.....
JUN 22 NYSE Zebra Edge Call.....	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	.....	.....	.....64,907	.....	.....98,541	.....	.....	.....(12,896)	(2,734)	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call.....	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	.....	.....	.....212,211	.....	.....258,051	.....	.....	.....(23,463)	11,617	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call.....	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	.....	.....	.....141,605	.....	.....174,845	.....	.....	.....(16,010)	6,205	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call.....	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	.....	.....	.....197,730	.....	.....241,933	.....	.....	.....(21,755)	9,406	.....	.....	03.....
JUL 23 NYSE Zebra Edge Call.....	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	.....	.....	.....242,060	.....	.....287,189	.....	.....	.....(26,122)	18,024	.....	.....	03.....
JUL 23 NYSE Zebra Edge Call.....	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	.....	.....	.....178,868	.....	.....214,556	.....	.....	.....(19,372)	11,513	.....	.....	03.....
JUL 23 NYSE Zebra Edge Call.....	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	.....	.....	.....191,666	.....	.....229,166	.....	.....	.....(20,733)	12,908	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call.....	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	.....	.....	.....142,446	.....	.....171,512	.....	.....	.....(15,615)	8,962	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/27/2020....	07/12/2022....	9,413	2,876,519	305.59.....	114,469	.....	.....	.....78,322	.....	.....117,142	.....	.....	.....(15,062)	(2,722)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
JUN 22 NYSE Zebra Edge Call.....	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	.....	.....	.....76,912	.....	.....118,860	.....	.....	.....(16,024)	(3,724)	.....	.....	03.....
JUL 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....11,053	.....	.....27,416	.....	.....	.....(2,055)	(3,610)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/28/2020....	08/22/2022....	4,722	1,786,214	378.27.....	41,932	.....	.....	.....29,479	.....	.....71,556	.....	.....	.....(5,213)	(7,674)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....27,017	.....	.....65,393	.....	.....	.....(4,768)	(8,162)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....71,838	.....	.....174,066	.....	.....	.....(12,652)	(20,033)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/28/2020....	08/25/2022....	3,134	1,187,152	378.77.....	27,299	.....	.....	.....19,226	.....	.....46,533	.....	.....	.....(3,380)	(4,904)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/28/2020....	08/26/2022....	3,516	1,331,453	378.64.....	30,839	.....	.....	.....21,732	.....	.....52,535	.....	.....	.....(3,812)	(5,550)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....44,786	.....	.....108,093	.....	.....	.....(7,857)	(13,528)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....957,118	.....	.....1,697,719	.....	.....	.....(99,470)	(79,143)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....358,473	.....	.....636,080	.....	.....	.....(37,211)	(30,627)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....300,813	.....	.....532,833	.....	.....	.....(31,190)	(24,175)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....449,555	.....	.....792,400	.....	.....	.....(46,560)	(29,746)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/28/2020....	08/05/2022....	1,776	679,600	382.72.....	12,679	.....	.....	.....8,824	.....	.....21,680	.....	.....	.....(1,614)	(1,960)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....441,074	.....	.....776,979	.....	.....	.....(45,628)	(29,000)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....155,293	.....	.....271,568	.....	.....	.....(16,065)	(6,871)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....904,036	.....	.....1,590,801	.....	.....	.....(93,200)	(59,668)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....239,458	.....	.....420,701	.....	.....	.....(24,658)	(14,768)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....213,441	.....	.....375,884	.....	.....	.....(21,954)	(15,119)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....536,788	.....	.....943,481	.....	.....	.....(55,149)	(35,551)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....607,351	.....	.....1,067,340	.....	.....	.....(62,328)	(40,901)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....306,763	.....	.....535,862	.....	.....	.....(31,481)	(15,098)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....11,781	.....	.....29,018	.....	.....	.....(2,156)	(3,747)	.....	.....	03.....

QE06.143

SCHEDULE DB - PART A - SECTION 1

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

QE06.144

1	2	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)
AUG 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....57,152	....	.....140,085	.....	.....	.....(10,309)	(17,070)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....36,482	....	.....89,119	.....	.....	.....(6,540)	(10,837)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....41,068	....	.....100,315	.....	.....	.....(7,348)	(11,915)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....18,545	....	.....45,242	.....	.....	.....(3,311)	(5,336)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/28/2020....	08/18/2022....	3,235	1,226,366	379.1.....	27,594	.....	.....	.....19,353	....	.....47,147	.....	.....	.....(3,450)	(4,925)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....95,908	....	.....233,435	.....	.....	.....(17,059)	(28,415)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....68,606	....	.....372,262	.....	.....	.....(41,440)	(63,601)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/03/2020....	08/27/2021....	.....	.....	400.67.....	(0)	.....	.....	.....(0)	....	.....(21,884)	.....	.....	.....(0)	.....	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....63,190	....	.....336,473	.....	.....	.....(38,168)	(59,003)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/03/2020....	08/27/2021....	.....	.....	406.11.....	(0)	.....	.....	.....(0)	....	.....(8,778)	.....	.....	.....(0)	.....	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....86,763	....	.....455,543	.....	.....	.....(51,373)	(79,434)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/03/2020....	08/30/2021....	.....	.....	406.21.....	(0)	.....	.....	.....(0)	....	.....(12,207)	.....	.....	.....(0)	.....	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....61,424	....	.....330,276	.....	.....	.....(36,132)	(55,245)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/03/2020....	08/31/2021....	.....	.....	399.57.....	(0)	.....	.....	.....(0)	....	.....(23,618)	.....	.....	.....(0)	.....	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....12,379	....	.....75,565	.....	.....	.....(7,235)	(9,422)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/03/2020....	09/01/2021....	.....	.....	390.62.....	(0)	.....	.....	.....(0)	....	.....(17,309)	.....	.....	.....(0)	.....	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....17,642	....	.....106,571	.....	.....	.....(10,243)	(13,322)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/03/2020....	09/02/2021....	.....	.....	391.07.....	(0)	.....	.....	.....(0)	....	.....(23,633)	.....	.....	.....(0)	.....	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....32,102	....	.....205,072	.....	.....	.....(19,653)	(25,566)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/03/2020....	08/25/2021....	.....	.....	388.63.....	(0)	.....	.....	.....(0)	....	.....(52,405)	.....	.....	.....(0)	.....	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....79,975	....	.....431,963	.....	.....	.....(48,634)	(75,211)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/03/2020....	08/26/2021....	.....	.....	401.62.....	(0)	.....	.....	.....(0)	....	.....(21,512)	.....	.....	.....(0)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
AUG 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....109,291	.....	.....581,000	.....	.....	.....(66,015)	(102,901)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97..	09/03/2020....	08/27/2021....	.....	.....	403.44.....	(0)	.....	.....	.....(0)	.....	.....(21,948)	.....	.....	.....	.....(0)	.....	.....	03.....
JUN 21 IUL Call Spread.....	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	.....	.....	.....284,497	.....	...4,751,173	.....	.....	.....(336,903)	(275,357)	.....	.....	03.....
JUN 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	09/08/2020....	06/15/2021....	.....	.....	3,357.92.....	(0)	.....	.....	.....(0)	.....	.....(3,214,581)	.....	.....	.....	.....(0)	.....	.....	03.....
JUN 21 IUL Call Spread.....	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	.....	.....	.....651,661	.....	...10,392,223	.....	.....	.....(771,703)	(639,183)	.....	.....	03.....
JUN 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	09/08/2020....	06/15/2021....	.....	.....	3,373.25.....	(0)	.....	.....	.....(0)	.....	.....(6,858,110)	.....	.....	.....	.....(0)	.....	.....	03.....
JUN 21 IUL Call Spread.....	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	.....	.....	.....560,403	.....	...11,628,623	.....	.....	.....(663,634)	(516,769)	.....	.....	03.....
JUN 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	09/08/2020....	06/15/2021....	.....	.....	3,296.58.....	(0)	.....	.....	.....(0)	.....	.....(8,649,484)	.....	.....	.....	.....(0)	.....	.....	03.....
MAY 21 IUL Call Spread.....	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	.....	.....	.....159,541	.....	...4,832,159	.....	.....	.....(326,332)	(194,030)	.....	.....	03.....
MAY 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	09/08/2020....	05/14/2021....	.....	.....	3,135.75.....	(0)	.....	.....	.....(0)	.....	.....(3,637,461)	.....	.....	.....	.....(0)	.....	.....	03.....
MAY 21 IUL Call Spread.....	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	.....	.....	.....539,029	.....	...15,554,635	.....	.....	.....(1,102,561)	(661,034)	.....	.....	03.....
MAY 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	09/08/2020....	05/14/2021....	.....	.....	3,150.07.....	(0)	.....	.....	.....(0)	.....	.....(11,506,517)	.....	.....	.....	.....(0)	.....	.....	03.....
MAY 21 IUL Call Spread.....	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	.....	.....	.....254,188	.....	...9,646,772	.....	.....	.....(519,931)	(299,548)	.....	.....	03.....
MAY 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	09/08/2020....	05/14/2021....	.....	.....	3,078.48.....	(0)	.....	.....	.....(0)	.....	.....(7,763,774)	.....	.....	.....	.....(0)	.....	.....	03.....
APR 21 IUL Call Spread.....	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	.....	.....	.....60,531	.....	...4,941,464	.....	.....	.....(363,188)	(164,384)	.....	.....	03.....
APR 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	09/10/2020....	04/15/2021....	.....	.....	3,047.78.....	(0)	.....	.....	.....(0)	.....	.....(3,840,173)	.....	.....	.....	.....(0)	.....	.....	03.....
APR 21 IUL Call Spread.....	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	.....	.....	.....145,699	.....	...11,332,491	.....	.....	.....(874,196)	(400,340)	.....	.....	03.....
APR 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	09/10/2020....	04/15/2021....	.....	.....	3,061.7.....	(0)	.....	.....	.....(0)	.....	.....(8,673,890)	.....	.....	.....	.....(0)	.....	.....	03.....
APR 21 IUL Call Spread.....	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	.....	.....	.....100,770	.....	...10,313,239	.....	.....	.....(604,628)	(262,844)	.....	.....	03.....
APR 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	09/10/2020....	04/15/2021....	.....	.....	2,992.11.....	(0)	.....	.....	.....(0)	.....	.....(8,498,668)	.....	.....	.....	.....(0)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....18,810	.....	...46,417	.....	.....	.....(3,353)	(6,581)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....43,913	.....	...106,485	.....	.....	.....(7,529)	(14,688)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
SEP 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....21,226	.....	.....51,448	.....	.....	.....(3,632)	(6,970)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....32,803	.....	.....79,453	.....	.....	.....(5,603)	(10,658)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....858,534	.....	....1,520,916	.....	.....	.....(87,805)	(76,899)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....334,998	.....	.....592,544	.....	.....	.....(34,223)	(29,020)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....294,851	.....	.....524,177	.....	.....	.....(30,087)	(31,065)	.....	.....	03.....
AUG 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....411,330	.....	.....728,868	.....	.....	.....(41,925)	(39,116)	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....664,526	.....	....1,172,770	.....	.....	.....(67,656)	(55,473)	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....646,461	.....	....1,144,356	.....	.....	.....(65,520)	(64,199)	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....465,503	.....	.....822,586	.....	.....	.....(47,126)	(43,733)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/11/2020....	08/25/2022....	1,239	463,283	373.79.....	12,890	.....	.....	.....9,256	.....	.....22,700	.....	.....	.....(1,627)	(3,215)	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....446,213	.....	.....789,161	.....	.....	.....(45,122)	(44,337)	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....734,353	.....	....1,295,904	.....	.....	.....(74,177)	(67,739)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....17,741	.....	.....43,642	.....	.....	.....(3,112)	(5,600)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....44,434	.....	.....108,798	.....	.....	.....(7,751)	(14,813)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....9,697	.....	.....23,573	.....	.....	.....(1,688)	(3,422)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....70,115	.....	.....171,560	.....	.....	.....(12,182)	(22,629)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....12,952	.....	.....31,634	.....	.....	.....(2,242)	(3,662)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....64,334	.....	.....155,978	.....	.....	.....(11,135)	(22,553)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....17,889	.....	.....43,562	.....	.....	.....(3,096)	(6,021)	.....	.....	03.....
SEP 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	09/16/2020....	09/15/2021....	#####	78,137,976	3,401.2.....	3,453,699	.....	.....	.....1,594,015	.....	....7,144,689	.....	.....	.....(853,936)	.....	.....	.....	03.....
SEP 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	09/16/2020....	09/15/2021....	4,062,642	4,062,642	3,401.2.....	203,132	.....	.....	.....93,752	.....	....432,406	.....	.....	.....(50,225)	.....	.....	.....	03.....
SEP 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	09/16/2020....	09/15/2021....	#####	59,853,769	3,401.2.....	3,070,498			1,417,154		6,563,275			(759,189)				03.....

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

QE06.147

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	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)
SEP 21 IUL Rainbow.....	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	.....	.....	.....91,508	.....	.....415,397	.....	.....	.....(49,021)	.....	.....	.....	03.....
SEP 21 IUL Rainbow.....	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	.....	.....	.....49,708	.....	.....228,808	.....	.....	.....(26,628)	.....	.....	.....	03.....
SEP 21 IUL Rainbow.....	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	.....	.....	.....215,211	.....	.....952,229	.....	.....	.....(115,292)	.....	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....49,257	.....	.....231,525	.....	.....	.....(26,387)	(43,130)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....4,448	.....	.....10,423	.....	.....	.....(751)	(1,465)	.....	.....	03.....
SEP 21 IUL Call Spread.....	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	.....	.....	.....270,342	.....	.....2,265,861	.....	.....	.....(144,825)	(314,441)	.....	.....	03.....
SEP 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	09/17/2020....	09/15/2021....			3,724.31.....	(0)	.....	.....	.....(0)	.....	.....(1,323,916)	.....	.....	.....	.....(0)	.....	.....	03.....
SEP 21 IUL Call Spread.....	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	.....	.....	.....574,547	.....	.....4,639,118	.....	.....	.....(307,794)	(684,440)	.....	.....	03.....
SEP 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	09/17/2020....	09/15/2021....			3,741.32.....	(0)	.....	.....	.....(0)	.....	.....(2,623,625)	.....	.....	.....	.....(0)	.....	.....	03.....
SEP 21 IUL Call Spread.....	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	.....	.....	.....633,007	.....	.....6,374,790	.....	.....	.....(339,111)	(669,352)	.....	.....	03.....
SEP 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	09/17/2020....	09/15/2021....			3,656.29.....	(0)	.....	.....	.....(0)	.....	.....(4,224,829)	.....	.....	.....	.....(0)	.....	.....	03.....
SEP 21 IUL Call Spread.....	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	.....	.....	.....36,915	.....	.....344,531	.....	.....	.....(19,777)	(40,453)	.....	.....	03.....
SEP 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	09/17/2020....	09/15/2021....			3,681.8.....	(0)	.....	.....	.....(0)	.....	.....(217,975)	.....	.....	.....	.....(0)	.....	.....	03.....
SEP 21 IUL Call Spread.....	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	.....	.....	.....53,576	.....	.....363,782	.....	.....	.....(28,702)	(73,325)	.....	.....	03.....
SEP 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	09/17/2020....	09/15/2021....			3,843.36.....	(0)	.....	.....	.....(0)	.....	.....(167,583)	.....	.....	.....	.....(0)	.....	.....	03.....
SEP 21 IUL Call Spread.....	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	.....	.....	.....50,576	.....	.....432,381	.....	.....	.....(27,094)	(58,131)	.....	.....	03.....
SEP 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	09/17/2020....	09/15/2021....			3,715.81.....	(0)	.....	.....	.....(0)	.....	.....(256,743)	.....	.....	.....	.....(0)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	08/22/2022....	1,044	389,223	372.79.....	11,287	.....	.....	.....8,173	.....	.....19,876	.....	.....	.....(1,445)	(2,878)	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....363,298	.....	.....637,158	.....	.....	.....(36,492)	(35,636)	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....519,348	.....	.....906,031	.....	.....	.....(52,108)	(42,480)	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....396,447	.....	.....693,561	.....	.....	.....(39,733)	(36,769)	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....94,789	.....	.....163,772	.....	.....	.....(9,500)	(5,265)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
SEP 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....55,799	.....	.....133,285	.....	.....	.....(9,529)	(19,174)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....28,120	.....	.....67,278	.....	.....	.....(4,775)	(9,316)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....42,451	.....	.....101,163	.....	.....	.....(7,196)	(14,340)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/14/2022....	5,503	2,079,196	377.82.....	49,033	.....	.....	.....35,930	.....	.....86,031	.....	.....	.....(6,079)	(11,065)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....20,385	.....	.....48,765	.....	.....	.....(3,442)	(5,710)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....53,078	.....	.....126,630	.....	.....	.....(8,946)	(16,973)	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....421,863	.....	.....740,076	.....	.....	.....(42,422)	(41,174)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....58,572	.....	.....296,180	.....	.....	.....(32,340)	(53,950)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/10/2021....	.....	.....	400.92.....	(0)	.....	.....	.....(0)	.....	.....(19,016)	.....	.....	.....(0)	.....	.....	03.....	
SEP 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....107,640	.....	.....531,166	.....	.....	.....(58,359)	(98,743)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/13/2021....	.....	.....	403.44.....	(0)	.....	.....	.....(0)	.....	.....(24,672)	.....	.....	.....(0)	.....	.....	03.....	
SEP 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....77,491	.....	.....409,576	.....	.....	.....(41,762)	(65,149)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/14/2021....	.....	.....	395.02.....	(0)	.....	.....	.....(0)	.....	.....(58,763)	.....	.....	.....(0)	.....	.....	03.....	
SEP 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....20,254	.....	.....117,381	.....	.....	.....(10,850)	(14,858)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/15/2021....	.....	.....	389.45.....	(0)	.....	.....	.....(0)	.....	.....(30,940)	.....	.....	.....(0)	.....	.....	03.....	
SEP 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....87,304	.....	.....443,810	.....	.....	.....(46,492)	(75,386)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/16/2021....	.....	.....	398.12.....	(0)	.....	.....	.....(0)	.....	.....(44,489)	.....	.....	.....(0)	.....	.....	03.....	
SEP 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....126,540	.....	.....629,773	.....	.....	.....(66,992)	(110,126)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/17/2021....	.....	.....	399.16.....	(0)	.....	.....	.....(0)	.....	.....(54,017)	.....	.....	.....(0)	.....	.....	03.....	
SEP 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....52,530	.....	.....274,056	.....	.....	.....(30,307)	(50,459)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/03/2021....	.....	.....	400.59.....	(0)	.....	.....	.....(0)	.....	.....(17,293)	.....	.....	.....(0)	.....	.....	03.....	
SEP 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....31,869	.....	.....159,851	.....	.....	.....(17,926)	(30,398)	.....	.....	03.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/07/2021....	.....	.....	405.23.....	(0)	.....	.....	.....(0)	.....	.....(5,317)	.....	.....	.....	.....(0)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....32,616	.....	.....197,860	.....	.....	.....(18,233)	(24,367)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/08/2021....	.....	.....	387.04.....	(0)	.....	.....	.....(0)	.....	.....(59,223)	.....	.....	.....	.....(0)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....97,177	.....	.....509,950	.....	.....	.....(53,987)	(86,545)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/09/2021....	.....	.....	396.36.....	(0)	.....	.....	.....(0)	.....	.....(58,281)	.....	.....	.....	.....(0)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....98,657	.....	.....494,867	.....	.....	.....(54,473)	(91,674)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/10/2021....	.....	.....	402.11.....	(0)	.....	.....	.....(0)	.....	.....(26,731)	.....	.....	.....	.....(0)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....94,339	.....	.....482,973	.....	.....	.....(52,089)	(85,627)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/10/2021....	.....	.....	398.38.....	(0)	.....	.....	.....(0)	.....	.....(42,579)	.....	.....	.....	.....(0)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....71,666	.....	.....384,040	.....	.....	.....(41,347)	(66,879)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/03/2021....	.....	.....	397.18.....	(0)	.....	.....	.....(0)	.....	.....(38,522)	.....	.....	.....	.....(0)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....80,702	.....	.....429,788	.....	.....	.....(46,559)	(75,290)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/03/2021....	.....	.....	396.82.....	(0)	.....	.....	.....(0)	.....	.....(43,790)	.....	.....	.....	.....(0)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....37,980	.....	.....196,622	.....	.....	.....(21,912)	(36,739)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/03/2021....	.....	.....	401.83.....	(0)	.....	.....	.....(0)	.....	.....(10,369)	.....	.....	.....	.....(0)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Spread	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	.....	.....	.....12,038	.....	.....141,534	.....	.....	.....(7,369)	(30,598)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/28/2020....	08/25/2021....	.....	.....	276.22.....	(0)	.....	.....	.....(0)	.....	.....(67,072)	.....	.....	.....	.....(0)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Spread	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	.....	.....	.....15,123	.....	.....164,247	.....	.....	.....(8,349)	(38,031)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/28/2020....	09/10/2021....	.....	.....	277.96.....	(0)	.....	.....	.....(0)	.....	.....(70,245)	.....	.....	.....	.....(0)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Spread	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	.....	.....	.....14,301	.....	.....152,411	.....	.....	.....(7,708)	(36,552)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/28/2020....	09/14/2021....	.....	.....	278.88.....	(0)	.....	.....	.....(0)	.....	.....(61,534)	.....	.....	.....	.....(0)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Spread	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			18,360		197,409			(9,720)	(44,290)			03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
SEP 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/28/2020....	09/17/2021....	.....	.....	277.81.....	(0)	.....	.....	.....(0)	.....	.....(86,726)	.....	.....	.....	.....(0)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Spread	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	.....	.....	.....17,375	.....	.....180,224	.....	.....	.....(8,987)	(38,911)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/28/2020....	09/21/2021....	.....	.....	277.....	(0)	.....	.....	.....(0)	.....	.....(82,167)	.....	.....	.....	.....(0)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Spread	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	.....	.....	.....19,181	.....	.....189,152	.....	.....	.....(9,590)	(37,233)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/28/2020....	09/27/2021....	.....	.....	275.14.....	(0)	.....	.....	.....(0)	.....	.....(93,494)	.....	.....	.....	.....(0)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Spread	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	.....	.....	.....13,845	.....	.....163,254	.....	.....	.....(8,362)	(38,299)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/28/2020....	08/27/2021....	.....	.....	277.98.....	(0)	.....	.....	.....(0)	.....	.....(70,121)	.....	.....	.....	.....(0)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Spread	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	.....	.....	.....13,046	.....	.....153,397	.....	.....	.....(7,881)	(35,358)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/28/2020....	08/27/2021....	.....	.....	277.61.....	(0)	.....	.....	.....(0)	.....	.....(67,364)	.....	.....	.....	.....(0)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Spread	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	.....	.....	.....12,587	.....	.....145,993	.....	.....	.....(7,453)	(34,278)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/28/2020....	08/30/2021....	.....	.....	278.06.....	(0)	.....	.....	.....(0)	.....	.....(62,365)	.....	.....	.....	.....(0)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Spread	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	.....	.....	.....16,963	.....	.....197,494	.....	.....	.....(9,978)	(45,453)	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/28/2020....	08/31/2021....	.....	.....	277.79.....	(0)	.....	.....	.....(0)	.....	.....(86,383)	.....	.....	.....	.....(0)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Spread	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	.....	.....	.....10,706	.....	.....124,645	.....	.....	.....(6,215)	(28,753)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/28/2020....	09/02/2021....	.....	.....	278.02.....	(0)	.....	.....	.....(0)	.....	.....(54,132)	.....	.....	.....	.....(0)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Spread	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	.....	.....	.....15,419	.....	.....169,677	.....	.....	.....(8,895)	(40,226)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/28/2020....	09/03/2021....	.....	.....	277.98.....	(0)	.....	.....	.....(0)	.....	.....(71,287)	.....	.....	.....	.....(0)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Spread	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	.....	.....	.....16,139	.....	.....176,603	.....	.....	.....(9,311)	(41,495)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/28/2020....	09/03/2021....	.....	.....	277.72.....	(0)	.....	.....	.....(0)	.....	.....(75,134)	.....	.....	.....	.....(0)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Spread	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	.....	.....	.....15,566	.....	.....167,752	.....	.....	.....(8,701)	(38,813)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/28/2020....	09/08/2021....	.....	.....	277.73.....	(0)	.....	.....	.....(0)	.....	.....(71,972)	.....	.....	.....	.....(0)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....60,382	.....	.....314,716	.....	.....	.....(31,233)	(60,897)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/28/2020....	09/21/2021....	.....	.....	394.46.....	(0)	.....	.....	.....(0)	.....	.....(44,314)	.....	.....	.....	.....(0)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....18,590	.....	.....108,863	.....	.....	.....(9,560)	(16,005)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/28/2020....	09/22/2021....	.....	.....	387.67.....	(0)	.....	.....	.....(0)	.....	.....(31,473)	.....	.....	.....	.....(0)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....96,882	.....	.....487,581	.....	.....	.....(49,541)	(98,062)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/28/2020....	09/23/2021....	.....	.....	395.54.....	(0)	.....	.....	.....(0)	.....	.....(58,612)	.....	.....	.....	.....(0)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....251,738	.....	.....1,241,066	.....	.....	.....(128,003)	(260,027)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/28/2020....	09/24/2021....	.....	.....	398.03.....	(0)	.....	.....	.....(0)	.....	.....(112,815)	.....	.....	.....	.....(0)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....90,298	.....	.....452,599	.....	.....	.....(45,914)	(91,712)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/28/2020....	09/24/2021....	.....	.....	396.37.....	(0)	.....	.....	.....(0)	.....	.....(50,669)	.....	.....	.....	.....(0)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....97,743	.....	.....475,095	.....	.....	.....(48,872)	(100,572)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/28/2020....	09/27/2021....	.....	.....	399.24.....	(0)	.....	.....	.....(0)	.....	.....(38,419)	.....	.....	.....	.....(0)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....93,800	.....	.....494,269	.....	.....	.....(49,659)	(101,068)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/28/2020....	09/17/2021....	.....	.....	398.43.....	(0)	.....	.....	.....(0)	.....	.....(46,696)	.....	.....	.....	.....(0)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....54,794	.....	.....284,798	.....	.....	.....(29,009)	(60,325)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/28/2020....	09/17/2021....	.....	.....	401.23.....	(0)	.....	.....	.....(0)	.....	.....(19,036)	.....	.....	.....	.....(0)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....74,623	.....	.....381,450	.....	.....	.....(38,821)	(81,137)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/28/2020....	09/20/2021....	.....	.....	402.09.....	(0)	.....	.....	.....(0)	.....	.....(23,290)	.....	.....	.....	.....(0)	.....	.....	03.....
AUG 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	09/29/2020....	08/01/2022....	11,411	3,508,944	307.5.....	108,433	.....	.....	.....78,860	.....	.....129,024	.....	.....	.....(14,544)	(21,235)	.....	.....	03.....
AUG 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	09/29/2020....	08/07/2023....	17,495	5,460,311	312.11.....	182,839	.....	.....	.....150,728	.....	.....190,035	.....	.....	.....(15,792)	(8,329)	.....	.....	03.....
AUG 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	09/29/2020....	08/11/2023....	15,667	4,946,306	315.72.....	140,699	.....	.....	.....116,084	.....	.....142,541	.....	.....	.....(12,106)	(3,576)	.....	.....	03.....
AUG 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	09/29/2020....	08/05/2022....	11,531	3,580,572	310.53.....	93,942	.....	.....	.....68,473	.....	.....109,348	.....	.....	.....(12,525)	(16,968)	.....	.....	03.....
JUL 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	09/29/2020....	07/26/2023....	14,133	4,322,748	305.87.....	188,695			155,169		203,453			(16,488)	(14,237)			03.....

QE06.151

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

QE06.152

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 22 NYSE Zebra Edge Call.....	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		53,219	....	.....85,758			(10,020)	(13,611)			03.....
JUL 23 NYSE Zebra Edge Call.....	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		268,395	....	.....348,307			(28,825)	(21,697)			03.....
AUG 23 NYSE Zebra Edge Call.....	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		135,980	....	.....170,132			(14,198)	(6,570)			03.....
JUL 23 NYSE Zebra Edge Call.....	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		155,455	....	.....203,294			(16,636)	(13,774)			03.....
JUL 23 NYSE Zebra Edge Call.....	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		152,327		196,685			(16,148)	(11,749)			03.....
JUL 23 NYSE Zebra Edge Call.....	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		212,854	....	.....267,128			(22,485)	(10,693)			03.....
JUL 23 NYSE Zebra Edge Call.....	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		323,921	....	.....416,235			(34,501)	(23,340)			03.....
AUG 23 NYSE Zebra Edge Call.....	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		127,868	....	.....162,345			(13,476)	(7,855)			03.....
JUL 23 NYSE Zebra Edge Call.....	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		90,215	....	.....109,278			(9,563)	(1,536)			03.....
JUL 23 NYSE Zebra Edge Call.....	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		142,860		184,349			(15,270)	(10,834)			03.....
AUG 23 NYSE Zebra Edge Call.....	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		74,969	....	.....92,751			(7,882)	(2,790)			03.....
JUL 23 NYSE Zebra Edge Call.....	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		135,288	....	.....171,595			(14,359)	(8,111)			03.....
JUL 22 NYSE Zebra Edge Call.....	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		68,545	....	.....111,787			(12,746)	(18,265)			03.....
JUL 23 NYSE Zebra Edge Call.....	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		107,702	....	.....139,516			(11,553)	(8,529)			03.....
AUG 23 NYSE Zebra Edge Call.....	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		98,706	....	.....125,409			(10,390)	(6,145)			03.....
AUG 22 NYSE Zebra Edge Call.....	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		55,552	....	.....89,126			(10,020)	(14,003)			03.....
JUL 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	09/29/2020....	07/20/2022....	11,138	3,431,661	308.1.....	101,420		73,256	....	.....120,761			(13,851)	(20,213)			03.....
AUG 22 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQU57RNE97....	10/02/2020....	08/26/2022....	6,127	2,308,247	376.76.....	51,096		37,824	....	.....99,295			(6,636)	(18,325)			03.....
SEP 22 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQU57RNE97....	10/02/2020....	09/23/2022....	10,497	3,863,563	368.08.....	129,422		97,112	....	.....240,370			(16,155)	(46,969)			03.....
SEP 22 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQU57RNE97....	10/02/2020....	09/26/2022....	1,823	674,194	369.92.....	20,923		15,721	....	.....39,108			(2,601)	(7,535)			03.....
SEP 22 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQU57RNE97....	10/02/2020....	09/27/2022....	7,208	2,676,171	371.28.....	78,351		58,898	....	.....147,146			(9,726)	(28,040)			03.....
SEP 22 JPMorgan MOZAIC2 Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQU57RNE97....	10/02/2020....	09/28/2022....	5,307	1,981,660	373.4.....	52,858		39,753		99,959			(6,553)	(18,692)			03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
SEP 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....33,108	.....	.....82,816	.....	.....	.....(5,448)	(15,642)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....11,318	.....	.....28,319	.....	.....	.....(1,859)	(5,336)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....66,612	.....	.....165,475	.....	.....	.....(10,940)	(31,618)	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....13,446	.....	.....24,957	.....	.....	.....(1,361)	(2,507)	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....11,180	.....	.....20,808	.....	.....	.....(1,130)	(2,423)	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....701,013	.....	.....1,292,706	.....	.....	.....(70,024)	(124,982)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....5,045	.....	.....12,942	.....	.....	.....(863)	(2,447)	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....347,398	.....	.....640,645	.....	.....	.....(34,663)	(62,872)	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....357,946	.....	.....660,242	.....	.....	.....(35,675)	(65,720)	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....632,914	.....	.....1,167,966	.....	.....	.....(63,012)	(119,573)	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....548,900	.....	.....1,012,667	.....	.....	.....(54,587)	(104,417)	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....244,225	.....	.....448,697	.....	.....	.....(24,287)	(41,289)	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....747,986	.....	.....1,378,109	.....	.....	.....(74,139)	(143,601)	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....371,123	.....	.....684,469	.....	.....	.....(36,745)	(73,923)	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....299,239	.....	.....551,268	.....	.....	.....(29,595)	(59,165)	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....498,786	.....	.....916,600	.....	.....	.....(49,277)	(91,114)	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....728,212	.....	.....1,335,181	.....	.....	.....(71,863)	(126,778)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....4,431	.....	.....11,326	.....	.....	.....(749)	(2,110)	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....165,919	.....	.....305,203	.....	.....	.....(16,374)	(31,986)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....35,608	.....	.....90,700	.....	.....	.....(6,001)	(16,964)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....28,082	.....	.....71,722	.....	.....	.....(4,706)	(13,147)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	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			29,629		75,272			(4,956)	(14,064)			03.....

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SCHEDULE DB - PART A - SECTION 1

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

QE06.154

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	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)
SEP 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....29,971	.....	.....75,708	.....	.....	.....(5,004)	(14,272)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....16,489	.....	.....41,989	.....	.....	.....(2,749)	(7,713)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....41,382	.....	.....105,340	.....	.....	.....(6,884)	(19,235)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....46,096	.....	.....212,006	.....	.....	.....(22,068)	(33,117)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/08/2020....	10/05/2021....	.....	.....	393.9.....	(0)	.....	.....	.....(0)	.....	.....(34,629)	.....	.....	.....	.....(0)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....34,492	.....	.....177,611	.....	.....	.....(16,424)	(20,821)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/08/2020....	10/06/2021....	.....	.....	387.56.....	(0)	.....	.....	.....(0)	.....	.....(53,970)	.....	.....	.....	.....(0)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....65,377	.....	.....294,654	.....	.....	.....(30,967)	(47,990)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/08/2020....	10/07/2021....	.....	.....	396.36.....	(0)	.....	.....	.....(0)	.....	.....(38,792)	.....	.....	.....	.....(0)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....29,333	.....	.....148,177	.....	.....	.....(14,505)	(19,769)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/08/2020....	09/29/2021....	.....	.....	389.87.....	(0)	.....	.....	.....(0)	.....	.....(36,542)	.....	.....	.....	.....(0)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....133,106	.....	.....591,364	.....	.....	.....(65,462)	(105,201)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/08/2020....	09/30/2021....	.....	.....	399.35.....	(0)	.....	.....	.....(0)	.....	.....(50,932)	.....	.....	.....	.....(0)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....128,455	.....	.....564,309	.....	.....	.....(62,831)	(101,333)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/08/2020....	10/01/2021....	.....	.....	399.69.....	(0)	.....	.....	.....(0)	.....	.....(46,064)	.....	.....	.....	.....(0)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....121,410	.....	.....539,520	.....	.....	.....(59,385)	(93,922)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/08/2020....	10/01/2021....	.....	.....	397.34.....	(0)	.....	.....	.....(0)	.....	.....(57,109)	.....	.....	.....	.....(0)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....124,804	.....	.....556,017	.....	.....	.....(61,045)	(96,757)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/08/2020....	10/01/2021....	.....	.....	397.45.....	(0)	.....	.....	.....(0)	.....	.....(58,653)	.....	.....	.....	.....(0)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....96,405	.....	.....422,363	.....	.....	.....(46,398)	(74,272)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/08/2020....	10/04/2021....	.....	.....	398.45.....	(0)	.....	.....	.....(0)	.....	.....(40,444)	.....	.....	.....	.....(0)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....1,070	.....	.....5,579	.....	.....	.....(554)	(739)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.155

1	2	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)
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/08/2020....	09/21/2021....	.....	388.58.....	(0)	.....	.....	.....	.....(0)	.....	.....(1,456)	.....	.....	.....	.....(0)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....2,708	.....	.....14,587	.....	.....	.....(1,377)	(1,702)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/08/2020....	09/24/2021....	.....	385.39.....	(0)	.....	.....	.....	.....(0)	.....	.....(4,779)	.....	.....	.....	.....(0)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....78,265	.....	.....367,969	.....	.....	.....(38,917)	(58,622)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/08/2020....	09/28/2021....	.....	394.04.....	(0)	.....	.....	.....	.....(0)	.....	.....(57,694)	.....	.....	.....	.....(0)	.....	.....	03.....
OCT 21 IUL Rainbow.....	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	.....	.....	.....1,812,537	.....	.....6,272,159	.....	.....	.....(823,881)	.....	.....	.....	03.....
OCT 21 IUL Rainbow.....	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	.....	.....	.....130,081	.....	.....456,711	.....	.....	.....(59,128)	.....	.....	.....	03.....
OCT 21 IUL Rainbow.....	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	.....	.....	.....1,849,249	.....	.....6,510,190	.....	.....	.....(840,569)	.....	.....	.....	03.....
OCT 21 IUL Rainbow.....	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	.....	.....	.....132,050	.....	.....460,379	.....	.....	.....(60,023)	.....	.....	.....	03.....
OCT 21 IUL Rainbow.....	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	.....	.....	.....136,576	.....	.....478,931	.....	.....	.....(62,080)	.....	.....	.....	03.....
OCT 21 IUL Rainbow.....	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	.....	.....	.....268,172	.....	.....868,503	.....	.....	.....(121,897)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....3,853	.....	.....8,644	.....	.....	.....(653)	(991)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....157,007	.....	.....343,445	.....	.....	.....(25,461)	(41,727)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....26,510	.....	.....57,888	.....	.....	.....(4,268)	(6,884)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....6,192	.....	.....13,579	.....	.....	.....(995)	(1,386)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....8,289	.....	.....18,140	.....	.....	.....(1,329)	(1,774)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....6,086	.....	.....13,311	.....	.....	.....(975)	(1,414)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....89,260	.....	.....194,502	.....	.....	.....(14,294)	(22,644)	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....8,703	.....	.....14,474	.....	.....	.....(859)	(652)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....868,009	.....	.....1,438,805	.....	.....	.....(85,378)	(57,706)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....325,835	.....	.....540,680	.....	.....	.....(32,014)	(23,126)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....316,973	.....	.....526,488	.....	.....	.....(31,109)	(24,457)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
SEP 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....8,070	.....	.....17,696	.....	.....	.....(1,343)	(2,329)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....556,177	.....	.....918,668	.....	.....	.....(54,527)	(32,118)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....609,193	.....	.....1,009,356	.....	.....	.....(59,660)	(43,255)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....103,964	.....	.....170,949	.....	.....	.....(10,182)	(4,765)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....773,517	.....	.....1,265,359	.....	.....	.....(75,753)	(23,707)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....456,133	.....	.....749,880	.....	.....	.....(44,477)	(22,486)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....387,494	.....	.....637,905	.....	.....	.....(37,743)	(20,789)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....580,850	.....	.....952,203	.....	.....	.....(56,516)	(24,965)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....635,038	.....	.....1,039,586	.....	.....	.....(61,720)	(25,390)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....108,720	.....	.....175,451	.....	.....	.....(10,567)	(424)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....3,636	.....	.....8,052	.....	.....	.....(599)	(764)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....50,056	.....	.....109,954	.....	.....	.....(8,221)	(13,603)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....119,614	.....	.....259,994	.....	.....	.....(19,537)	(33,812)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....79,119	.....	.....173,339	.....	.....	.....(12,900)	(21,367)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....34,663	.....	.....76,017	.....	.....	.....(5,641)	(9,125)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....30,245	.....	.....66,315	.....	.....	.....(4,913)	(7,925)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....7,286	.....	.....16,036	.....	.....	.....(1,182)	(1,662)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....67,573	.....	.....259,646	.....	.....	.....(30,715)	(47,297)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....6,176	.....	.....13,397	.....	.....	.....(989)	(1,778)	.....	.....	03.....
OCT 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	10/19/2020....	10/15/2021....	...4,161	...14,492,959	3,483.34.....	660,378	.....	.....	.....362,202	.....	.....2,257,380	.....	.....	.....(164,637)	(253,231)	.....	.....	03.....
OCT 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	10/19/2020....	10/15/2021....	.....	.....	3,814.26.....	(0)	.....	.....	.....(0)	.....	.....(1,287,001)	.....	.....	.....	.....(0)	.....	.....	03.....
OCT 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	10/19/2020....	10/15/2021....	...9,956	...34,678,426	3,483.34.....	1,641,166			900,140		5,401,409			(409,155)	(643,631)			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)
OCT 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868....	10/19/2020....	10/15/2021....			3,831.67.....	(0)			(0)		(2,969,672)				(0)			03.....
OCT 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868....	10/19/2020....	10/15/2021....	8,893	30,976,019	3,483.34.....	1,173,292			643,523		4,824,733		(292,511)		(408,451)			03.....
OCT 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868....	10/19/2020....	10/15/2021....			3,744.59.....	(0)			(0)		(3,158,417)				(0)			03.....
OCT 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868....	10/19/2020....	10/15/2021....	648	2,257,727	3,483.34.....	92,297			50,622		351,657		(23,010)		(33,367)			03.....
OCT 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868....	10/19/2020....	10/15/2021....			3,770.72.....	(0)			(0)		(218,859)				(0)			03.....
OCT 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868....	10/19/2020....	10/15/2021....	786	2,738,950	3,483.34.....	154,618			84,805		426,611		(38,547)		(68,865)			03.....
OCT 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868....	10/19/2020....	10/15/2021....			3,936.17.....	(0)			(0)		(185,479)				(0)			03.....
OCT 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868....	10/19/2020....	10/15/2021....	349	1,215,163	3,483.34.....	54,271			29,767		189,270		(13,530)		(20,573)			03.....
OCT 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868....	10/19/2020....	10/15/2021....			3,805.55.....	(0)			(0)		(109,857)				(0)			03.....
OCT 21 JPMorgan MOZAIC2 Spread	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			73,310		303,271			(33,493)	(46,776)			03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/20/2020....	10/14/2021....			399.02.....	(0)			(0)		(32,686)				(0)			03.....
OCT 21 JPMorgan MOZAIC2 Spread	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			112,622		455,236		(51,192)		(73,525)			03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/20/2020....	10/15/2021....			401.15.....	(0)			(0)		(37,698)				(0)			03.....
OCT 21 JPMorgan MOZAIC2 Spread	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			128,015		527,441		(58,189)		(80,975)			03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/20/2020....	10/15/2021....			398.56.....	(0)			(0)		(59,196)				(0)			03.....
OCT 21 JPMorgan MOZAIC2 Spread	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			117,170		477,842		(53,259)		(75,416)			03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/20/2020....	10/15/2021....			400.15.....	(0)			(0)		(45,033)				(0)			03.....
OCT 21 JPMorgan MOZAIC2 Spread	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			81,214		324,157		(36,364)		(52,487)			03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/20/2020....	10/18/2021....			402.31.....	(0)			(0)		(24,194)				(0)			03.....
OCT 21 JPMorgan MOZAIC2 Spread	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			54,989		221,395		(24,500)		(34,491)			03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/20/2020....	10/19/2021....			399.13.....	(0)			(0)		(23,204)				(0)			03.....
OCT 21 JPMorgan MOZAIC2 Spread	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			119,634		495,783		(56,372)		(79,792)			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)
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/20/2020....	10/08/2021....	.....	.....	399.65.....	(0)	.....	.....	.....(0)	.....	.....(45,995)	.....	.....	.....	.....(0)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....120,071	.....	.....508,701	.....	.....	.....(56,579)	(78,596)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/20/2020....	10/08/2021....	.....	.....	398.75.....	(0)	.....	.....	.....(0)	.....	.....(55,415)	.....	.....	.....	.....(0)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....90,978	.....	.....377,552	.....	.....	.....(42,869)	(61,626)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/20/2020....	10/08/2021....	.....	.....	401.84.....	(0)	.....	.....	.....(0)	.....	.....(28,450)	.....	.....	.....	.....(0)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....91,271	.....	.....377,564	.....	.....	.....(43,007)	(62,308)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/20/2020....	10/08/2021....	.....	.....	402.54.....	(0)	.....	.....	.....(0)	.....	.....(26,083)	.....	.....	.....	.....(0)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....57,283	.....	.....239,060	.....	.....	.....(26,438)	(36,947)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/20/2020....	10/12/2021....	.....	.....	399.78.....	(0)	.....	.....	.....(0)	.....	.....(24,183)	.....	.....	.....	.....(0)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....34,967	.....	.....160,264	.....	.....	.....(16,056)	(19,247)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/20/2020....	10/13/2021....	.....	.....	391.5.....	(0)	.....	.....	.....(0)	.....	.....(38,216)	.....	.....	.....	.....(0)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....1,120	.....	.....5,690	.....	.....	.....(569)	(615)	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/20/2020....	09/24/2021....	.....	.....	385.39.....	(0)	.....	.....	.....(0)	.....	.....(1,864)	.....	.....	.....	.....(0)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....1,796	.....	.....8,283	.....	.....	.....(878)	(1,085)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/20/2020....	10/01/2021....	.....	.....	390.61.....	(0)	.....	.....	.....(0)	.....	.....(1,855)	.....	.....	.....	.....(0)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....1,374	.....	.....6,532	.....	.....	.....(655)	(753)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/20/2020....	10/06/2021....	.....	.....	388.74.....	(0)	.....	.....	.....(0)	.....	.....(1,801)	.....	.....	.....	.....(0)	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	10/29/2020....	09/01/2023....	11,893	3,816,567	320.91.....	73,724	.....	.....	.....62,847	.....	.....83,398	.....	.....	.....(6,398)	(11,520)	.....	.....	03.....
AUG 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	10/29/2020....	08/23/2023....	11,110	3,458,653	311.32.....	106,127	.....	.....	.....90,331	.....	.....126,266	.....	.....	.....(9,292)	(20,722)	.....	.....	03.....
AUG 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	10/29/2020....	08/30/2023....	18,274	5,759,974	315.2.....	147,759	.....	.....	.....125,916	.....	.....172,581	.....	.....	.....(12,848)	(26,688)	.....	.....	03.....
AUG 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	10/29/2020....	08/17/2023....	16,383	5,144,568	314.02.....	138,169	.....	.....	.....117,485	.....	.....162,914	.....	.....	.....(12,167)	(26,215)	.....	.....	03.....
AUG 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	10/29/2020....	08/21/2023....	20,992	6,596,554	314.24.....	175,895			149,664		206,938			(15,430)	(32,967)			03.....

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SCHEDULE DB - PART A - SECTION 1

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

QE06.159

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 23 NYSE Zebra Edge Call.....	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	.....	.....	.....102,195	.....	.....139,732	.....	.....	.....(10,488)	(21,487)	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call.....	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	.....	.....	.....105,267	.....	.....146,911	.....	.....	.....(10,669)	(23,895)	.....	.....	03.....
AUG 22 NYSE Zebra Edge Call.....	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	.....	.....	.....54,128	.....	.....97,184	.....	.....	.....(9,647)	(28,193)	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call.....	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	.....	.....	.....131,931	.....	.....183,208	.....	.....	.....(13,326)	(29,368)	.....	.....	03.....
AUG 23 NYSE Zebra Edge Call.....	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	.....	.....	.....99,945	.....	.....139,847	.....	.....	.....(10,363)	(23,075)	.....	.....	03.....
SEP 22 NYSE Zebra Edge Call.....	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	.....	.....	.....43,186	.....	.....75,328	.....	.....	.....(7,417)	(21,286)	.....	.....	03.....
AUG 23 NYSE Zebra Edge Call.....	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	.....	.....	.....81,971	.....	.....113,456	.....	.....	.....(8,480)	(18,152)	.....	.....	03.....
AUG 22 NYSE Zebra Edge Call.....	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	.....	.....	.....57,904	.....	.....103,756	.....	.....	.....(10,199)	(29,758)	.....	.....	03.....
AUG 22 NYSE Zebra Edge Call.....	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	.....	.....	.....51,367	.....	.....90,784	.....	.....	.....(8,960)	(25,955)	.....	.....	03.....
AUG 23 NYSE Zebra Edge Call.....	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	.....	.....	.....71,895	.....	.....98,393	.....	.....	.....(7,328)	(15,143)	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call.....	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	.....	.....	.....103,724	.....	.....143,518	.....	.....	.....(10,500)	(22,781)	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call.....	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	.....	.....	.....206,593	.....	.....284,200	.....	.....	.....(20,798)	(44,266)	.....	.....	03.....
AUG 23 NYSE Zebra Edge Call.....	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	.....	.....	.....152,144	.....	.....211,331	.....	.....	.....(15,631)	(34,080)	.....	.....	03.....
SEP 22 NYSE Zebra Edge Call.....	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	.....	.....	.....56,390	.....	.....99,482	.....	.....	.....(9,557)	(27,646)	.....	.....	03.....
AUG 23 NYSE Zebra Edge Call.....	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	.....	.....	.....172,241	.....	.....236,469	.....	.....	.....(17,616)	(36,783)	.....	.....	03.....
AUG 23 NYSE Zebra Edge Call.....	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	.....	.....	.....204,549	.....	.....288,485	.....	.....	.....(21,258)	(48,608)	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/29/2020....	09/12/2023....	14,215	4,425,498	311.32.....	137,901	.....	.....	.....117,769	.....	.....163,034	.....	.....	.....(11,842)	(25,865)	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/29/2020....	09/13/2023....	3,008	920,655	306.03.....	36,399	.....	.....	.....31,090	.....	.....43,718	.....	.....	.....(3,123)	(7,226)	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/29/2020....	09/01/2023....	10,782	3,408,126	316.08.....	83,904	.....	.....	.....71,525	.....	.....97,518	.....	.....	.....(7,282)	(14,823)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call....	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	.....	.....	.....37,933	.....	.....206,573	.....	.....	.....(6,842)	(74,818)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call....	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	.....	.....	.....39,795	.....	.....197,249	.....	.....	.....(6,620)	(71,010)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call....	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	.....	.....	.....28,313	.....	.....151,345	.....	.....	.....(4,658)	(53,595)	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
OCT 22 JPMorgan MOZAIC Call....	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	.....	.....	.....26,299	.....	.....141,046	.....	.....	.....(4,288)	(49,715)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call....	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	.....	.....	.....29,541	.....	.....147,280	.....	.....	.....(4,799)	(52,661)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call....	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	.....	.....	.....23,232	.....	.....123,810	.....	.....	.....(3,733)	(43,573)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call....	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	.....	.....	.....30,429	.....	.....161,399	.....	.....	.....(4,847)	(56,611)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call....	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	.....	.....	.....24,053	.....	.....128,350	.....	.....	.....(3,811)	(44,961)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call....	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	.....	.....	.....56,074	.....	.....279,937	.....	.....	.....(8,870)	(99,330)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call....	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	.....	.....	.....28,959	.....	.....148,594	.....	.....	.....(4,541)	(52,291)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC Call....	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	.....	.....	.....36,470	.....	.....177,153	.....	.....	.....(5,698)	(62,929)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call....	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	.....	.....	.....5,871	.....	.....26,680	.....	.....	.....(1,059)	(9,824)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC Call....	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	.....	.....	.....4,026	.....	.....12,881	.....	.....	.....(395)	(3,838)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call....	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	.....	.....	.....21,408	.....	.....121,249	.....	.....	.....(3,822)	(43,463)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call....	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	.....	.....	.....35,544	.....	.....187,846	.....	.....	.....(6,322)	(68,125)	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call....	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	.....	.....	.....35,751	.....	.....199,660	.....	.....	.....(6,272)	(71,426)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call....	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	.....	.....	.....35,365	.....	.....194,595	.....	.....	.....(6,121)	(69,491)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call....	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	.....	.....	.....61,633	.....	.....311,657	.....	.....	.....(10,526)	(112,474)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call....	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	.....	.....	.....36,999	.....	.....192,949	.....	.....	.....(6,236)	(69,096)	.....	.....	03.....
SEP 22 JPMorgan MOZAIC Call....	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	.....	.....	.....19,105	.....	.....107,450	.....	.....	.....(3,190)	(37,740)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....16,649	.....	.....45,887	.....	.....	.....(2,700)	(11,344)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....87,283	.....	.....232,268	.....	.....	.....(13,685)	(57,545)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....67,763	.....	.....178,758	.....	.....	.....(10,588)	(44,411)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....543,275	.....	.....1,062,711	.....	.....	.....(52,631)	(162,765)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call..	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			263,734		515,938			(25,523)	(80,776)			03.....

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
OCT 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....205,692	....	.....401,795	.....	.....	.....(19,885)	(60,275)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....360,533	....	.....704,279	.....	.....	.....(34,816)	(108,169)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....626,495	....	.....1,223,792	.....	.....	.....(60,433)	(189,533)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....66,966	....	.....130,511	.....	.....	.....(6,459)	(18,468)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....470,386	....	.....917,563	.....	.....	.....(45,230)	(141,580)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....248,087	....	.....483,719	.....	.....	.....(23,829)	(74,099)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....32,782	....	.....89,593	.....	.....	.....(5,250)	(22,096)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....149,643	....	.....291,397	.....	.....	.....(14,358)	(44,225)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....517,365	....	.....1,007,741	.....	.....	.....(49,587)	(156,119)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....610,644	....	.....1,188,781	.....	.....	.....(58,466)	(182,766)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....113,825	....	.....221,398	.....	.....	.....(10,898)	(32,499)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....31,022	....	.....83,233	.....	.....	.....(4,942)	(20,707)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....25,708	....	.....69,530	.....	.....	.....(4,088)	(17,230)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....50,914	....	.....138,841	.....	.....	.....(8,082)	(34,107)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....15,937	....	.....44,321	.....	.....	.....(2,521)	(10,630)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....38,718	....	.....105,686	.....	.....	.....(6,125)	(25,888)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....20,318	....	.....54,364	.....	.....	.....(3,214)	(13,485)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....42,141	....	.....113,472	.....	.....	.....(6,630)	(27,939)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....52,961	....	.....230,178	.....	.....	.....(22,697)	(27,945)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020....	10/27/2021....	.....	.....	389.4.....	(0)	.....	.....	.....(0)	....	.....(62,830)	.....	.....	.....	.....(0)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....135,672	....	.....516,580	.....	.....	.....(57,870)	(83,687)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020....	10/28/2021....			395.55.....	(0)			(0)		(71,307)				(0)			03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
OCT 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....156,744	.....	.....586,106	.....	.....	.....(66,542)	(99,135)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020....	10/29/2021....	.....	.....	397.75.....	(0)	.....	.....	.....(0)	.....	.....(65,181)	.....	.....	.....	.....(0)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....218,647	.....	.....814,701	.....	.....	.....(92,822)	(135,743)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020....	10/29/2021....	.....	.....	396.3.....	(0)	.....	.....	.....(0)	.....	.....(101,018)	.....	.....	.....	.....(0)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....137,381	.....	.....516,760	.....	.....	.....(58,323)	(85,471)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020....	10/29/2021....	.....	.....	396.36.....	(0)	.....	.....	.....(0)	.....	.....(65,412)	.....	.....	.....	.....(0)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....178,969	.....	.....666,952	.....	.....	.....(74,918)	(110,858)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020....	11/01/2021....	.....	.....	396.85.....	(0)	.....	.....	.....(0)	.....	.....(81,609)	.....	.....	.....	.....(0)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....166,676	.....	.....660,007	.....	.....	.....(73,534)	(111,402)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020....	10/21/2021....	.....	.....	400.06.....	(0)	.....	.....	.....(0)	.....	.....(64,929)	.....	.....	.....	.....(0)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....151,614	.....	.....588,952	.....	.....	.....(66,562)	(104,386)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020....	10/22/2021....	.....	.....	402.62.....	(0)	.....	.....	.....(0)	.....	.....(42,622)	.....	.....	.....	.....(0)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....131,684	.....	.....525,014	.....	.....	.....(57,812)	(86,379)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020....	10/22/2021....	.....	.....	398.46.....	(0)	.....	.....	.....(0)	.....	.....(61,288)	.....	.....	.....	.....(0)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....138,023	.....	.....540,021	.....	.....	.....(60,596)	(93,325)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020....	10/22/2021....	.....	.....	401.26.....	(0)	.....	.....	.....(0)	.....	.....(46,131)	.....	.....	.....	.....(0)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....90,910	.....	.....355,007	.....	.....	.....(39,336)	(60,150)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020....	10/25/2021....	.....	.....	400.46.....	(0)	.....	.....	.....(0)	.....	.....(33,955)	.....	.....	.....	.....(0)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....83,598	.....	.....319,892	.....	.....	.....(35,999)	(54,969)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020....	10/26/2021....	.....	.....	399.63.....	(0)	.....	.....	.....(0)	.....	.....(31,100)	.....	.....	.....	.....(0)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....3,413	.....	.....17,612	.....	.....	.....(1,551)	(1,528)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020....	10/15/2021....			385.48.....	(0)			(0)		(7,004)				(0)			03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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)
NOV 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....59,807	.....	.....223,832	.....	.....	.....(24,919)	(36,675)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020....	11/02/2021....	.....	.....	396.71.....	(0)	.....	.....	.....(0)	.....	.....(28,423)	.....	.....	.....	.....(0)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....28,312	.....	.....118,772	.....	.....	.....(11,742)	(14,678)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020....	11/03/2021....	.....	.....	389.51.....	(0)	.....	.....	.....(0)	.....	.....(31,466)	.....	.....	.....	.....(0)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....4,078	.....	.....18,834	.....	.....	.....(1,817)	(2,143)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020....	10/19/2021....	.....	.....	389.21.....	(0)	.....	.....	.....(0)	.....	.....(5,556)	.....	.....	.....	.....(0)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....16,677	.....	.....75,812	.....	.....	.....(7,394)	(8,936)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/04/2020....	10/20/2021....	.....	.....	389.76.....	(0)	.....	.....	.....(0)	.....	.....(21,274)	.....	.....	.....	.....(0)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....5,823	.....	.....11,409	.....	.....	.....(944)	(761)	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....30,047	.....	.....57,508	.....	.....	.....(4,615)	(4,027)	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....41,363	.....	.....79,000	.....	.....	.....(6,342)	(5,761)	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....73,121	.....	.....139,705	.....	.....	.....(11,192)	(9,883)	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....27,190	.....	.....51,852	.....	.....	.....(4,154)	(2,256)	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....41,119	.....	.....78,670	.....	.....	.....(6,283)	(4,794)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....27,361	.....	.....41,764	.....	.....	.....(2,620)	(905)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....780,354	.....	.....1,179,721	.....	.....	.....(74,477)	(692)	.....	.....	03.....
OCT 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....307,626	.....	.....466,590	.....	.....	.....(29,329)	(4,050)	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....239,617	.....	.....362,327	.....	.....	.....(22,820)	(942)	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....538,685	.....	.....808,191	.....	.....	.....(51,249)	9,704	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....6,783	.....	.....13,184	.....	.....	.....(1,081)	(690)	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....721,726	.....	.....1,085,513	.....	.....	.....(68,591)	7,825	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call..	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			217,049		318,569			(20,628)	14,449			03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
NOV 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....712,939	.....	.....1,061,372	.....	.....	.....(67,541)	24,304	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....343,864	.....	.....512,677	.....	.....	.....(32,542)	10,260	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....283,153	.....	.....421,789	.....	.....	.....(26,769)	8,807	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....461,429	.....	.....683,699	.....	.....	.....(43,577)	19,819	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....722,242	.....	.....1,068,421	.....	.....	.....(68,136)	32,678	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....98,978	.....	.....142,524	.....	.....	.....(9,338)	9,710	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....43,267	.....	.....82,905	.....	.....	.....(6,760)	(6,666)	.....	.....	03.....
OCT 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....30,325	.....	.....58,202	.....	.....	.....(4,713)	(4,401)	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....57,695	.....	.....110,185	.....	.....	.....(8,953)	(8,912)	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....38,674	.....	.....74,281	.....	.....	.....(5,990)	(4,992)	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....8,294	.....	.....15,879	.....	.....	.....(1,283)	(1,185)	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....12,313	.....	.....23,571	.....	.....	.....(1,901)	(960)	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....101,971	.....	.....195,694	.....	.....	.....(15,742)	(12,587)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....173,922	.....	.....517,428	.....	.....	.....(69,261)	(37,216)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/16/2020....	11/12/2021....	.....	.....	403.73.....	(0)	.....	.....	.....(0)	.....	.....(41,347)	.....	.....	.....	.....(0)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....146,902	.....	.....441,083	.....	.....	.....(58,501)	(30,539)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/16/2020....	11/12/2021....	.....	.....	403.13.....	(0)	.....	.....	.....(0)	.....	.....(38,825)	.....	.....	.....	.....(0)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....115,897	.....	.....346,773	.....	.....	.....(46,153)	(24,049)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/16/2020....	11/12/2021....	.....	.....	403.74.....	(0)	.....	.....	.....(0)	.....	.....(28,692)	.....	.....	.....	.....(0)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....185,880	.....	.....557,457	.....	.....	.....(73,053)	(36,884)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/16/2020....	11/15/2021....	.....	.....	402.69.....	(0)	.....	.....	.....(0)	.....	.....(53,277)	.....	.....	.....	.....(0)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	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			123,042		371,771			(50,566)	(28,192)			03.....

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/16/2020....	11/05/2021....	.....	.....	401.99.....	(0)	.....	.....	.....(0)	.....	.....(32,555)	.....	.....	.....	.....(0)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....178,552	.....	.....536,128	.....	.....	.....(73,377)	(41,185)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/16/2020....	11/05/2021....	.....	.....	403.51.....	(0)	.....	.....	.....(0)	.....	.....(40,188)	.....	.....	.....	.....(0)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....132,225	.....	.....396,915	.....	.....	.....(53,605)	(29,754)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/16/2020....	11/08/2021....	.....	.....	402.49.....	(0)	.....	.....	.....(0)	.....	.....(33,957)	.....	.....	.....	.....(0)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....68,606	.....	.....220,063	.....	.....	.....(27,689)	(13,075)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/16/2020....	11/09/2021....	.....	.....	395.45.....	(0)	.....	.....	.....(0)	.....	.....(39,294)	.....	.....	.....	.....(0)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....31,802	.....	.....104,466	.....	.....	.....(12,778)	(5,511)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/16/2020....	11/10/2021....	.....	.....	394.81.....	(0)	.....	.....	.....(0)	.....	.....(21,019)	.....	.....	.....	.....(0)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....90,800	.....	.....274,788	.....	.....	.....(36,482)	(18,897)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/16/2020....	11/10/2021....	.....	.....	402.47.....	(0)	.....	.....	.....(0)	.....	.....(25,643)	.....	.....	.....	.....(0)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....5,692	.....	.....22,839	.....	.....	.....(2,417)	(788)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/16/2020....	10/29/2021....	.....	.....	383.13.....	(0)	.....	.....	.....(0)	.....	.....(9,249)	.....	.....	.....	.....(0)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....130,829	.....	.....399,475	.....	.....	.....(54,012)	(30,379)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/16/2020....	11/04/2021....	.....	.....	399.25.....	(0)	.....	.....	.....(0)	.....	.....(44,121)	.....	.....	.....	.....(0)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....108,481	.....	.....327,196	.....	.....	.....(44,581)	(24,736)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/16/2020....	11/05/2021....	.....	.....	402.99.....	(0)	.....	.....	.....(0)	.....	.....(26,236)	.....	.....	.....	.....(0)	.....	.....	03.....
NOV 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	11/18/2020....	11/15/2021....	#####	78,807,405	3,585.15.....	3,168,058	.....	.....	.....2,004,103	.....	.....5,409,608	.....	.....	.....(787,639)	.....	.....	.....	03.....
NOV 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	11/18/2020....	11/15/2021....	#####	72,728,705	3,585.15.....	3,338,248	.....	.....	.....2,111,764	.....	.....5,752,516	.....	.....	.....(829,951)	.....	.....	.....	03.....
NOV 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	11/18/2020....	11/15/2021....	6,146,144	6,146,144	3,585.15.....	251,992	.....	.....	.....159,409	.....	.....430,777	.....	.....	.....(62,650)	.....	.....	.....	03.....
NOV 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	11/18/2020....	11/15/2021....	2,633,950	2,633,950	3,585.15.....	115,630	.....	.....	.....73,148	.....	.....198,795	.....	.....	.....(28,748)	.....	.....	.....	03.....
NOV 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	11/18/2020....	11/15/2021....	7,159,198	7,159,198	3,585.15.....	387,313			245,013		672,502			(96,293)				03.....

QE06.165

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QE06.166

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange,	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 21 IUL Call Spread.....	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	.....	.....	.....613,546	.....	.....3,799,543	.....	.....	.....(241,132)	(240,671)	.....	.....	03.....
NOV 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	11/19/2020....	11/15/2021....	.....	.....	3,836.11.....	(0)	.....	.....	.....(0)	.....	.....(2,410,525)	.....	.....	.....	.....(0)	.....	.....	03.....
NOV 21 IUL Call Spread.....	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	.....	.....	.....1,245,214	.....	.....6,638,520	.....	.....	.....(489,386)	(537,178)	.....	.....	03.....
NOV 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	11/19/2020....	11/15/2021....	.....	.....	3,889.89.....	(0)	.....	.....	.....(0)	.....	.....(3,739,365)	.....	.....	.....	.....(0)	.....	.....	03.....
NOV 21 IUL Call Spread.....	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	.....	.....	.....61,334	.....	.....359,678	.....	.....	.....(24,105)	(24,855)	.....	.....	03.....
NOV 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	11/19/2020....	11/15/2021....	.....	.....	3,854.04.....	(0)	.....	.....	.....(0)	.....	.....(219,540)	.....	.....	.....	.....(0)	.....	.....	03.....
NOV 21 IUL Call Spread.....	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	.....	.....	.....21,085	.....	.....114,943	.....	.....	.....(8,287)	(8,957)	.....	.....	03.....
NOV 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	11/19/2020....	11/15/2021....	.....	.....	3,880.92.....	(0)	.....	.....	.....(0)	.....	.....(66,085)	.....	.....	.....	.....(0)	.....	.....	03.....
NOV 21 IUL Call Spread.....	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	.....	.....	.....68,751	.....	.....326,694	.....	.....	.....(27,020)	(32,450)	.....	.....	03.....
NOV 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	11/19/2020....	11/15/2021....	.....	.....	3,943.67.....	(0)	.....	.....	.....(0)	.....	.....(161,790)	.....	.....	.....	.....(0)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call....	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	.....	.....	.....86,140	.....	.....253,986	.....	.....	.....(33,854)	(29,488)	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....5,397	.....	.....10,115	.....	.....	.....(818)	(711)	.....	.....	03.....
SEP 22 NYSE Zebra Edge Call.....	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	.....	.....	.....134,381	.....	.....150,472	.....	.....	.....(22,070)	13,999	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call.....	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	.....	.....	.....116,368	.....	.....112,189	.....	.....	.....(11,676)	20,321	.....	.....	03.....
OCT 23 NYSE Zebra Edge Call.....	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	.....	.....	.....128,521	.....	.....121,511	.....	.....	.....(12,532)	24,091	.....	.....	03.....
OCT 23 NYSE Zebra Edge Call.....	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	.....	.....	.....190,112	.....	.....175,657	.....	.....	.....(18,498)	38,985	.....	.....	03.....
SEP 22 NYSE Zebra Edge Call.....	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	.....	.....	.....91,542	.....	.....106,170	.....	.....	.....(15,314)	7,103	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call.....	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	.....	.....	.....162,549	.....	.....161,737	.....	.....	.....(16,077)	23,996	.....	.....	03.....
OCT 23 NYSE Zebra Edge Call.....	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	.....	.....	.....89,415	.....	.....79,889	.....	.....	.....(8,757)	20,644	.....	.....	03.....
OCT 22 NYSE Zebra Edge Call.....	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	.....	.....	.....77,184	.....	.....84,918	.....	.....	.....(12,539)	9,032	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call.....	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	.....	.....	.....84,756	.....	.....80,357	.....	.....	.....(8,364)	15,793	.....	.....	03.....
OCT 23 NYSE Zebra Edge Call.....	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			266,178		249,151			(26,182)	52,190			03.....

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
OCT 23 NYSE Zebra Edge Call.....	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	.....	.....	.....214,633	.....	.....205,315	.....	.....	.....(21,042)	38,358	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call.....	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	.....	.....	.....266,680	.....	.....259,872	.....	.....	.....(26,638)	44,176	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call.....	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	.....	.....	.....234,473	.....	.....228,526	.....	.....	.....(23,343)	38,728	.....	.....	03.....
OCT 23 NYSE Zebra Edge Call.....	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	.....	.....	.....241,908	.....	.....223,895	.....	.....	.....(23,691)	49,434	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call.....	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	.....	.....	.....157,130	.....	.....149,442	.....	.....	.....(15,523)	28,909	.....	.....	03.....
SEP 22 NYSE Zebra Edge Call.....	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	.....	.....	.....97,708	.....	.....114,837	.....	.....	.....(16,254)	6,425	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call.....	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	.....	.....	.....130,227	.....	.....129,416	.....	.....	.....(12,979)	19,457	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call.....	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	.....	.....	.....141,683	.....	.....137,788	.....	.....	.....(13,982)	23,535	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call.....	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	.....	.....	.....144,225	.....	.....133,828	.....	.....	.....(14,455)	29,471	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call.....	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	.....	.....	.....318,281	.....	.....310,700	.....	.....	.....(31,548)	52,040	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call.....	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	.....	.....	.....252,067	.....	.....244,573	.....	.....	.....(25,068)	42,521	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call.....	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	.....	.....	.....164,855	.....	.....159,277	.....	.....	.....(16,449)	28,427	.....	.....	03.....
OCT 23 NYSE Zebra Edge Call.....	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	.....	.....	.....136,660	.....	.....130,466	.....	.....	.....(13,383)	24,627	.....	.....	03.....
OCT 22 NYSE Zebra Edge Call.....	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	.....	.....	.....66,358	.....	.....71,129	.....	.....	.....(10,665)	9,045	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....43,118	.....	.....72,992	.....	.....	.....(6,589)	160	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....31,775	.....	.....52,297	.....	.....	.....(4,735)	2,535	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....47,847	.....	.....80,046	.....	.....	.....(7,130)	1,261	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....30,605	.....	.....50,751	.....	.....	.....(4,560)	1,780	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....55,635	.....	.....92,492	.....	.....	.....(8,249)	2,557	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....34,173	.....	.....57,119	.....	.....	.....(5,058)	664	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....24,494	.....	.....33,245	.....	.....	.....(2,310)	2,713	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call..	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			820,714		1,099,670			(77,183)	109,646			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)
NOV 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....375,036	.....	.....507,352	.....	.....	.....(35,233)	43,060	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....384,257	.....	.....517,726	.....	.....	.....(36,061)	46,969	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....602,392	.....	.....807,018	.....	.....	.....(56,474)	79,439	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....26,156	.....	.....44,121	.....	.....	.....(3,970)	329	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....460,477	.....	.....613,565	.....	.....	.....(43,125)	65,054	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....426,705	.....	.....561,655	.....	.....	.....(39,962)	68,847	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....792,376	.....	.....1,052,976	.....	.....	.....(73,977)	114,464	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....334,734	.....	.....448,228	.....	.....	.....(31,218)	43,649	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....294,150	.....	.....392,832	.....	.....	.....(27,405)	39,556	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....116,630	.....	.....152,845	.....	.....	.....(10,867)	19,392	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....545,087	.....	.....723,136	.....	.....	.....(50,680)	79,255	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....596,040	.....	.....788,338	.....	.....	.....(55,246)	88,936	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....413,555	.....	.....548,310	.....	.....	.....(38,292)	59,848	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call..	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	.....	.....	.....346,197	.....	.....459,103	.....	.....	.....(32,022)	49,753	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....18,718	.....	.....31,621	.....	.....	.....(2,836)	(159)	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....43,132	.....	.....72,275	.....	.....	.....(6,524)	1,766	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....49,590	.....	.....83,577	.....	.....	.....(7,489)	540	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....62,046	.....	.....104,531	.....	.....	.....(9,354)	429	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....39,732	.....	.....66,799	.....	.....	.....(5,990)	859	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....35,721	.....	.....59,961	.....	.....	.....(5,358)	761	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call..	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	.....	.....	.....37,303	.....	.....62,153	.....	.....	.....(5,576)	1,720	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	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			179,863		450,579			(68,016)	126			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)
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/03/2020....	11/24/2021....	.....	.....	406.51.....	(0)	.....	.....	.....(0)	.....	.....(33,437)	.....	.....	.....	.....(0)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....109,197	.....	.....268,779	.....	.....	.....(40,949)	(68)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/03/2020....	11/26/2021....	.....	.....	408.86.....	(0)	.....	.....	.....(0)	.....	.....(15,320)	.....	.....	.....	.....(0)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....338,987	.....	.....839,081	.....	.....	.....(127,120)	1,244	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/03/2020....	11/26/2021....	.....	.....	408.14.....	(0)	.....	.....	.....(0)	.....	.....(53,152)	.....	.....	.....	.....(0)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....109,627	.....	.....271,173	.....	.....	.....(40,603)	766	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/03/2020....	11/29/2021....	.....	.....	407.44.....	(0)	.....	.....	.....(0)	.....	.....(19,128)	.....	.....	.....	.....(0)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....37,856	.....	.....95,815	.....	.....	.....(13,964)	202	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/03/2020....	11/30/2021....	.....	.....	403.57.....	(0)	.....	.....	.....(0)	.....	.....(10,031)	.....	.....	.....	.....(0)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....26,258	.....	.....69,339	.....	.....	.....(9,646)	731	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/03/2020....	12/01/2021....	.....	.....	400.12.....	(0)	.....	.....	.....(0)	.....	.....(10,933)	.....	.....	.....	.....(0)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....122,559	.....	.....308,536	.....	.....	.....(47,341)	(3,817)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/03/2020....	11/19/2021....	.....	.....	405.35.....	(0)	.....	.....	.....(0)	.....	.....(22,164)	.....	.....	.....	.....(0)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....175,744	.....	.....447,827	.....	.....	.....(67,884)	(3,674)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/03/2020....	11/19/2021....	.....	.....	404.18.....	(0)	.....	.....	.....(0)	.....	.....(38,218)	.....	.....	.....	.....(0)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....213,409	.....	.....541,662	.....	.....	.....(82,433)	(4,338)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/03/2020....	11/19/2021....	.....	.....	404.92.....	(0)	.....	.....	.....(0)	.....	.....(42,931)	.....	.....	.....	.....(0)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....98,560	.....	.....250,800	.....	.....	.....(37,586)	(1,455)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/03/2020....	11/22/2021....	.....	.....	403.75.....	(0)	.....	.....	.....(0)	.....	.....(23,119)	.....	.....	.....	.....(0)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....54,773	.....	.....135,404	.....	.....	.....(20,800)	(1,865)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/03/2020....	11/23/2021....	.....	.....	407.04.....	(0)	.....	.....	.....(0)	.....	.....(8,082)	.....	.....	.....	.....(0)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	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			40,214		105,234			(15,207)	615			03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/03/2020....	11/24/2021....	.....	.....	401.53.....	(0)	.....	.....	.....(0)	.....	.....(13,675)	.....	.....	.....	.....(0)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....134,514	.....	.....338,409	.....	.....	.....(52,636)	(4,062)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/03/2020....	11/16/2021....	.....	.....	406.72.....	(0)	.....	.....	.....(0)	.....	.....(20,676)	.....	.....	.....	.....(0)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....137,940	.....	.....346,573	.....	.....	.....(50,467)	2,249	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/03/2020....	12/02/2021....	.....	.....	404.74.....	(0)	.....	.....	.....(0)	.....	.....(34,184)	.....	.....	.....	.....(0)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....40,134	.....	.....107,584	.....	.....	.....(15,637)	(292)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/03/2020....	11/17/2021....	.....	.....	399.34.....	(0)	.....	.....	.....(0)	.....	.....(15,423)	.....	.....	.....	.....(0)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....153,773	.....	.....392,446	.....	.....	.....(59,654)	(4,085)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/03/2020....	11/18/2021....	.....	.....	403.78.....	(0)	.....	.....	.....(0)	.....	.....(33,896)	.....	.....	.....	.....(0)	.....	.....	03.....
NOV 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/07/2020....	11/24/2023....	...20,276	6,510,109	321.08.....	203,422	.....	.....	.....181,989	.....	.....149,550	.....	.....	.....(16,921)	50,949	.....	.....	03.....
NOV 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/07/2020....	11/20/2023....	...17,297	5,502,947	318.14.....	194,946	.....	.....	.....174,330	.....	.....147,844	.....	.....	.....(16,276)	44,986	.....	.....	03.....
DEC 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/07/2020....	12/04/2023....	...20,956	6,827,229	325.79.....	173,760	.....	.....	.....155,621	.....	.....121,001	.....	.....	.....(14,321)	49,280	.....	.....	03.....
OCT 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/07/2020....	10/18/2023....	...19,441	6,127,602	315.19.....	240,923	.....	.....	.....214,640	.....	.....188,674	.....	.....	.....(20,750)	50,361	.....	.....	03.....
OCT 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/07/2020....	10/27/2023....	...25,553	8,058,505	315.37.....	316,243	.....	.....	.....282,038	.....	.....246,992	.....	.....	.....(27,004)	66,732	.....	.....	03.....
OCT 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/07/2020....	10/28/2022....	...14,524	4,523,502	311.46.....	163,532	.....	.....	.....136,514	.....	.....138,496	.....	.....	.....(21,330)	23,309	.....	.....	03.....
NOV 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/07/2020....	11/03/2023....	...33,737	10,528,662	312.08.....	475,494	.....	.....	.....424,404	.....	.....382,281	.....	.....	.....(40,334)	91,187	.....	.....	03.....
OCT 23 NYSE Zebra Edge Call.....	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	.....	.....	.....33,302	.....	.....28,595	.....	.....	.....(3,236)	8,396	.....	.....	03.....
OCT 23 NYSE Zebra Edge Call.....	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	.....	.....	.....425,847	.....	.....371,056	.....	.....	.....(40,816)	102,373	.....	.....	03.....
NOV 22 NYSE Zebra Edge Call.....	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	.....	.....	.....124,660	.....	.....117,906	.....	.....	.....(19,049)	27,415	.....	.....	03.....
OCT 23 NYSE Zebra Edge Call.....	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	.....	.....	.....174,875	.....	.....148,947	.....	.....	.....(16,942)	45,067	.....	.....	03.....
OCT 23 NYSE Zebra Edge Call.....	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	.....	.....	.....182,949	.....	.....159,716	.....	.....	.....(17,667)	43,831	.....	.....	03.....
DEC 23 NYSE Zebra Edge Call.....	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			23,682		20,386			(2,175)	5,827			03.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 23 NYSE Zebra Edge Call.....	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	.....	.....183,207	.....	.....159,379	.....	.....	.....(17,672)	44,350	.....	.....	03.....
OCT 23 NYSE Zebra Edge Call.....	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	.....	.....285,507	.....	.....259,055	.....	.....	.....(27,220)	59,831	.....	.....	03.....
NOV 23 NYSE Zebra Edge Call.....	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	.....	.....162,944	.....	.....131,414	.....	.....	.....(15,260)	47,794	.....	.....	03.....
NOV 23 NYSE Zebra Edge Call.....	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	.....	.....153,711	.....	.....125,473	.....	.....	.....(14,456)	43,865	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call.....	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	.....	.....25,714	.....	.....23,982	.....	.....	.....(3,763)	5,814	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call.....	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	.....	.....135,553	.....	.....125,523	.....	.....	.....(19,967)	31,402	.....	.....	03.....
NOV 22 NYSE Zebra Edge Call.....	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	.....	.....109,272	.....	.....102,840	.....	.....	.....(16,336)	24,204	.....	.....	03.....
NOV 23 NYSE Zebra Edge Call.....	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	.....	.....195,198	.....	.....169,775	.....	.....	.....(18,454)	46,981	.....	.....	03.....
NOV 22 NYSE Zebra Edge Call.....	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	.....	.....130,965	.....	.....133,178	.....	.....	.....(20,218)	21,963	.....	.....	03.....
NOV 23 NYSE Zebra Edge Call.....	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	.....	.....309,413	.....	.....257,600	.....	.....	.....(29,313)	84,223	.....	.....	03.....
NOV 23 NYSE Zebra Edge Call.....	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	.....	.....211,200	.....	.....176,124	.....	.....	.....(19,924)	57,175	.....	.....	03.....
OCT 23 NYSE Zebra Edge Call.....	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	.....	.....270,939	.....	.....228,088	.....	.....	.....(26,051)	71,921	.....	.....	03.....
OCT 23 NYSE Zebra Edge Call.....	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	.....	.....291,872	.....	.....243,250	.....	.....	.....(28,368)	79,757	.....	.....	03.....
NOV 23 NYSE Zebra Edge Call.....	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	.....	.....223,868	.....	.....186,438	.....	.....	.....(20,988)	60,716	.....	.....	03.....
OCT 22 NYSE Zebra Edge Call.....	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	.....	.....111,201	.....	.....106,313	.....	.....	.....(17,589)	23,953	.....	.....	03.....
DEC 23 NYSE Zebra Edge Call.....	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	.....	.....176,850	.....	.....147,987	.....	.....	.....(16,325)	47,173	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call...	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	.....	.....22,164	.....	.....33,430	.....	.....	.....(3,341)	2,699	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call...	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	.....	.....18,306	.....	.....27,221	.....	.....	.....(2,649)	2,353	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call...	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	.....	.....7,109	.....	.....8,918	.....	.....	.....(669)	1,212	.....	.....	03.....
NOV 23 JPMorgan MOZAIC2 Call...	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	.....	.....434,798	.....	.....528,169	.....	.....	.....(40,176)	93,052	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call...	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	.....	.....470,943	.....	.....568,176	.....	.....	.....(43,472)	105,408	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call...	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		263,791		309,833			(24,350)	68,417			03.....

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
DEC 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....693,402	....	.....834,519	.....	.....	.....(63,810)	156,648	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....263,481	....	.....319,840	.....	.....	.....(24,222)	56,175	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....371,826	....	.....450,457	.....	.....	.....(34,147)	80,301	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....511,098	....	.....609,862	.....	.....	.....(46,890)	121,048	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....498,771	....	.....599,725	.....	.....	.....(45,712)	112,684	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....62,952	....	.....93,738	.....	.....	.....(9,303)	8,850	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....131,926	....	.....156,168	.....	.....	.....(12,092)	32,585	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....713,338	....	.....856,663	.....	.....	.....(65,178)	161,493	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....287,861	....	.....347,051	.....	.....	.....(26,276)	63,584	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....518,229	....	.....626,415	.....	.....	.....(47,255)	112,170	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....16,375	....	.....23,987	.....	.....	.....(2,416)	2,882	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....197,010	....	.....293,102	.....	.....	.....(29,020)	27,852	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....60,022	....	.....89,669	.....	.....	.....(8,784)	7,437	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....30,760	....	.....46,060	.....	.....	.....(4,494)	3,578	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....40,601	....	.....59,941	.....	.....	.....(5,913)	6,131	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....13,390	....	.....20,015	.....	.....	.....(1,950)	1,593	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....28,179	....	.....41,816	.....	.....	.....(4,084)	3,790	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....313,105	....	.....682,569	.....	.....	.....(110,943)	43,776	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/15/2020....	12/10/2021....	.....	.....	406.27.....	(0)	.....	.....	.....(0)	....	.....(61,598)	.....	.....	.....	.....(0)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....145,621	....	.....313,161	.....	.....	.....(50,996)	20,076	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/15/2020....	12/13/2021....	.....	.....	407.58.....	(0)	.....	.....	.....(0)	....	.....(24,856)	.....	.....	.....	.....(0)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	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			56,998		125,253			(19,884)	8,456			03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/15/2020....	12/14/2021....	.....	.....	405.07.....	(0)	.....	.....	.....(0)	.....	.....(13,571)	.....	.....	.....	.....(0)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....117,642	.....	.....262,066	.....	.....	.....(42,866)	16,716	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/15/2020....	12/03/2021....	.....	.....	405.....	(0)	.....	.....	.....(0)	.....	.....(26,360)	.....	.....	.....	.....(0)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....222,230	.....	.....488,458	.....	.....	.....(80,003)	31,133	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/15/2020....	12/06/2021....	.....	.....	406.1.....	(0)	.....	.....	.....(0)	.....	.....(44,212)	.....	.....	.....	.....(0)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....56,082	.....	.....127,367	.....	.....	.....(20,109)	7,678	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/15/2020....	12/07/2021....	.....	.....	402.38.....	(0)	.....	.....	.....(0)	.....	.....(16,621)	.....	.....	.....	.....(0)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....25,264	.....	.....58,843	.....	.....	.....(9,023)	3,717	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/15/2020....	12/08/2021....	.....	.....	400.53.....	(0)	.....	.....	.....(0)	.....	.....(9,510)	.....	.....	.....	.....(0)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....200,899	.....	.....439,641	.....	.....	.....(71,466)	28,115	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/15/2020....	12/09/2021....	.....	.....	405.99.....	(0)	.....	.....	.....(0)	.....	.....(40,696)	.....	.....	.....	.....(0)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....141,157	.....	.....305,424	.....	.....	.....(50,016)	20,748	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/15/2020....	12/10/2021....	.....	.....	407.49.....	(0)	.....	.....	.....(0)	.....	.....(25,008)	.....	.....	.....	.....(0)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....1,768	.....	.....6,124	.....	.....	.....(751)	153	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/15/2020....	10/29/2021....	.....	.....	381.1.....	(0)	.....	.....	.....(0)	.....	.....(2,812)	.....	.....	.....	.....(0)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....171,127	.....	.....377,155	.....	.....	.....(62,354)	22,057	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/15/2020....	12/03/2021....	.....	.....	405.87.....	(0)	.....	.....	.....(0)	.....	.....(32,719)	.....	.....	.....	.....(0)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....173,595	.....	.....381,204	.....	.....	.....(63,254)	24,053	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/15/2020....	12/03/2021....	.....	.....	406.65.....	(0)	.....	.....	.....(0)	.....	.....(31,699)	.....	.....	.....	.....(0)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call...	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	.....	.....	.....141,730	.....	.....259,096	.....	.....	.....(49,250)	34,625	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....12,659	.....	.....17,372	.....	.....	.....(1,826)	2,454	.....	.....	03.....
DEC 21 IUL Rainbow.....	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			2,343,047		4,501,301			(814,187)				03.....

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SCHEDULE DB - PART A - SECTION 1

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

QE06.174

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
DEC 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse International E58DKGMJYYYYJLN8C3868....	12/16/2020....	12/15/2021....	#####	...77,701,671	3,694.62.....	...3,435,968	.....	.....	.....2,444,824	.....	.....4,686,617	.....	.....	.....(849,552)	.....	.....	.....	03.....	
DEC 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse International E58DKGMJYYYYJLN8C3868....	12/16/2020....	12/15/2021....	5,280,504	5,280,504	3,694.62.....	...209,636	.....	.....	.....149,164	.....	.....286,775	.....	.....	.....(51,833)	.....	.....	.....	03.....	
DEC 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse International E58DKGMJYYYYJLN8C3868....	12/16/2020....	12/15/2021....	3,612,788	3,612,788	3,694.62.....	...153,363	.....	.....	.....109,123	.....	.....209,268	.....	.....	.....(37,920)	.....	.....	.....	03.....	
DEC 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse International E58DKGMJYYYYJLN8C3868....	12/16/2020....	12/15/2021....	8,321,255	8,321,255	3,694.62.....	...430,875	.....	.....	.....306,584	.....	.....581,524	.....	.....	.....(106,535)	.....	.....	.....	03.....	
DEC 21 IUL Call Spread.....	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	.....	.....	.....1,011,399	.....	.....4,330,054	.....	.....	.....(351,451)	(68,302)	.....	.....	03.....	
DEC 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09.	12/17/2020....	12/15/2021....	.....	.....	3,953.24.....	(0)	.....	.....	.....(0)	.....	.....(2,578,817)	.....	.....	.....	.....(0)	.....	.....	03.....	
DEC 21 IUL Call Spread.....	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	.....	.....	.....1,515,338	.....	.....5,560,639	.....	.....	.....(526,565)	(116,520)	.....	.....	03.....	
DEC 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09.	12/17/2020....	12/15/2021....	.....	.....	4,008.66.....	(0)	.....	.....	.....(0)	.....	.....(2,889,719)	.....	.....	.....	.....(0)	.....	.....	03.....	
DEC 21 IUL Call Spread.....	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	.....	.....	.....119,168	.....	.....482,377	.....	.....	.....(41,409)	(8,423)	.....	.....	03.....	
DEC 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09.	12/17/2020....	12/15/2021....	.....	.....	3,971.72.....	(0)	.....	.....	.....(0)	.....	.....(274,770)	.....	.....	.....	.....(0)	.....	.....	03.....	
DEC 21 IUL Call Spread.....	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	.....	.....	.....39,354	.....	.....147,763	.....	.....	.....(13,676)	(2,964)	.....	.....	03.....	
DEC 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09.	12/17/2020....	12/15/2021....	.....	.....	3,999.43.....	(0)	.....	.....	.....(0)	.....	.....(78,606)	.....	.....	.....	.....(0)	.....	.....	03.....	
DEC 21 IUL Call Spread.....	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	.....	.....	.....85,855	.....	.....279,630	.....	.....	.....(29,833)	(7,371)	.....	.....	03.....	
DEC 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09.	12/17/2020....	12/15/2021....	.....	.....	4,064.08.....	(0)	.....	.....	.....(0)	.....	.....(125,384)	.....	.....	.....	.....(0)	.....	.....	03.....	
DEC 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....191,503	.....	.....405,094	.....	.....	.....(66,036)	29,732	.....	.....	03.....	
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/22/2020....	12/17/2021....	.....	.....	408.26.....	(0)	.....	.....	.....(0)	.....	.....(34,987)	.....	.....	.....	.....(0)	.....	.....	03.....	
DEC 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....165,201	.....	.....347,762	.....	.....	.....(56,966)	25,882	.....	.....	03.....	
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/22/2020....	12/17/2021....	.....	.....	409.01.....	(0)	.....	.....	.....(0)	.....	.....(27,977)	.....	.....	.....	.....(0)	.....	.....	03.....	
DEC 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....149,668	.....	.....312,979	.....	.....	.....(51,024)	23,846	.....	.....	03.....	
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/22/2020....	12/20/2021....	.....	.....	409.27.....	(0)	.....	.....	.....(0)	.....	.....(25,067)	.....	.....	.....	.....(0)	.....	.....	03.....	
DEC 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....61,938	.....	.....131,053	.....	.....	.....(21,036)	8,918	.....	.....	03.....	
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/22/2020....	12/21/2021....	.....	.....	407.27.....	(0)	.....	.....	.....(0)	.....	.....(12,160)	.....	.....	.....	.....(0)	.....	.....	03.....	

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
DEC 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....41,441	.....	.....92,533	.....	.....	.....(14,401)	6,051	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/22/2020....	12/15/2021....	.....	.....	402.7.....	(0)	.....	.....	.....(0)	.....	.....(13,209)	.....	.....	.....	.....(0)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....121,643	.....	.....257,156	.....	.....	.....(42,107)	17,777	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/22/2020....	12/16/2021....	.....	.....	408.37.....	(0)	.....	.....	.....(0)	.....	.....(20,978)	.....	.....	.....	.....(0)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....126,689	.....	.....263,875	.....	.....	.....(43,686)	19,219	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/22/2020....	12/17/2021....	.....	.....	410.52.....	(0)	.....	.....	.....(0)	.....	.....(17,572)	.....	.....	.....	.....(0)	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call....	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	.....	.....	.....108,089	.....	.....192,100	.....	.....	.....(16,715)	7,688	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call....	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	.....	.....	.....107,805	.....	.....193,202	.....	.....	.....(15,255)	18,652	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call....	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	.....	.....	.....20,159	.....	.....36,194	.....	.....	.....(2,849)	3,825	.....	.....	03.....
NOV 23 JPMorgan MOZAIC Call....	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	.....	.....	.....4,977	.....	.....7,281	.....	.....	.....(467)	902	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call....	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	.....	.....	.....80,972	.....	.....146,122	.....	.....	.....(12,394)	8,239	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call....	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	.....	.....	.....89,541	.....	.....162,191	.....	.....	.....(13,522)	10,708	.....	.....	03.....
NOV 22 JPMorgan MOZAIC Call....	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	.....	.....	.....86,306	.....	.....156,604	.....	.....	.....(12,902)	11,643	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call....	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	.....	.....	.....95,659	.....	.....173,316	.....	.....	.....(14,114)	13,926	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call....	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	.....	.....	.....72,407	.....	.....131,147	.....	.....	.....(10,596)	11,289	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call....	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	.....	.....	.....88,123	.....	.....158,997	.....	.....	.....(12,834)	12,907	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call....	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	.....	.....	.....73,424	.....	.....132,579	.....	.....	.....(10,590)	12,772	.....	.....	03.....
DEC 22 JPMorgan MOZAIC Call....	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	.....	.....	.....70,067	.....	.....125,988	.....	.....	.....(10,010)	12,159	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call....	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	.....	.....	.....103,925	.....	.....140,231	.....	.....	.....(15,013)	21,394	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call....	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	.....	.....	.....524,962	.....	.....585,770	.....	.....	.....(47,821)	143,714	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call....	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	.....	.....	.....592,312	.....	.....652,187	.....	.....	.....(53,901)	171,555	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call....	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			298,282		318,804			(27,144)	96,558			03.....

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
DEC 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....782,588	.....	.....861,694	.....	.....	.....(71,001)	226,136	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....299,824	.....	.....330,979	.....	.....	.....(27,175)	85,592	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....265,131	.....	.....293,081	.....	.....	.....(24,006)	75,215	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....570,737	.....	.....631,027	.....	.....	.....(51,625)	161,430	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....550,498	.....	.....610,353	.....	.....	.....(49,744)	153,725	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....217,512	.....	.....232,550	.....	.....	.....(19,654)	69,961	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....582,372	.....	.....647,829	.....	.....	.....(52,413)	159,530	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....118,204	.....	.....156,856	.....	.....	.....(17,022)	27,875	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....346,779	.....	.....387,417	.....	.....	.....(31,179)	93,034	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call...	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	.....	.....	.....676,038	.....	.....741,167	.....	.....	.....(60,722)	196,801	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....32,730	.....	.....42,787	.....	.....	.....(4,713)	8,508	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....29,312	.....	.....38,858	.....	.....	.....(4,201)	6,891	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....30,995	.....	.....41,732	.....	.....	.....(4,435)	6,354	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....72,522	.....	.....97,061	.....	.....	.....(10,360)	15,698	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....43,568	.....	.....57,599	.....	.....	.....(6,214)	10,337	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....82,626	.....	.....110,056	.....	.....	.....(11,767)	18,481	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call...	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	.....	.....	.....112,399	.....	.....149,340	.....	.....	.....(15,881)	25,231	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Spread	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	.....	.....	.....80,068	.....	.....265,948	.....	.....	.....(36,954)	3,408	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2020....	10/12/2021....	.....	.....	277.26.....	(0)	.....	.....	.....(0)	.....	.....(116,881)	.....	.....	.....	.....(0)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Spread	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	.....	.....	.....62,551	.....	.....167,853	.....	.....	.....(20,697)	11,472	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2020....	12/28/2021....	.....	.....	295.05.....	(0)	.....	.....	.....(0)	.....	.....(28,617)	.....	.....	.....	.....(0)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Spread	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			22,517		59,973			(7,423)	4,405			03.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
DEC 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2020....	12/29/2021....	.....	.....	296.52.....	(0)	.....	.....	.....(0)	.....	.....(9,060)	.....	.....	.....	.....(0)	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Spread	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	.....	.....	.....70,504	.....	.....243,552	.....	.....	.....(29,931)	3,837	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2020....	10/29/2021....	.....	.....	276.6.....	(0)	.....	.....	.....(0)	.....	.....(116,586)	.....	.....	.....	.....(0)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Spread	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	.....	.....	.....81,386	.....	.....258,714	.....	.....	.....(32,846)	4,560	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2020....	11/09/2021....	.....	.....	278.46.....	(0)	.....	.....	.....(0)	.....	.....(110,478)	.....	.....	.....	.....(0)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Spread	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	.....	.....	.....72,092	.....	.....213,131	.....	.....	.....(27,846)	7,662	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2020....	11/19/2021....	.....	.....	285.9.....	(0)	.....	.....	.....(0)	.....	.....(63,450)	.....	.....	.....	.....(0)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Spread	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	.....	.....	.....60,738	.....	.....173,994	.....	.....	.....(22,221)	8,169	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2020....	12/02/2021....	.....	.....	289.05.....	(0)	.....	.....	.....(0)	.....	.....(43,691)	.....	.....	.....	.....(0)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Spread	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	.....	.....	.....59,790	.....	.....164,825	.....	.....	.....(21,270)	8,711	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2020....	12/09/2021....	.....	.....	291.82.....	(0)	.....	.....	.....(0)	.....	.....(33,077)	.....	.....	.....	.....(0)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Spread	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	.....	.....	.....57,675	.....	.....160,031	.....	.....	.....(20,120)	8,912	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2020....	12/14/2021....	.....	.....	291.8.....	(0)	.....	.....	.....(0)	.....	.....(33,731)	.....	.....	.....	.....(0)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Spread	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	.....	.....	.....68,041	.....	.....183,853	.....	.....	.....(23,463)	11,846	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2020....	12/17/2021....	.....	.....	294.71.....	(0)	.....	.....	.....(0)	.....	.....(30,228)	.....	.....	.....	.....(0)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Spread	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	.....	.....	.....67,261	.....	.....180,149	.....	.....	.....(22,672)	12,051	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2020....	12/23/2021....	.....	.....	295.19.....	(0)	.....	.....	.....(0)	.....	.....(29,128)	.....	.....	.....	.....(0)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....142,951	.....	.....272,705	.....	.....	.....(48,186)	32,265	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2020....	12/23/2021....	.....	.....	408.59.....	(0)	.....	.....	.....(0)	.....	.....(22,756)	.....	.....	.....	.....(0)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....223,525	.....	.....423,700	.....	.....	.....(75,345)	49,632	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2020....	12/23/2021....	.....	.....	409.47.....	(0)	.....	.....	.....(0)	.....	.....(31,656)	.....	.....	.....	.....(0)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....189,157	.....	.....359,677	.....	.....	.....(62,820)	42,645	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2020....	12/27/2021....	.....	.....	408.48.....	(0)	.....	.....	.....(0)	.....	.....(31,105)	.....	.....	.....	.....(0)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....59,205	.....	.....111,131	.....	.....	.....(19,590)	12,653	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2020....	12/28/2021....	.....	.....	410.07.....	(0)	.....	.....	.....(0)	.....	.....(7,732)	.....	.....	.....	.....(0)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....28,793	.....	.....56,961	.....	.....	.....(9,492)	6,888	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2020....	12/29/2021....	.....	.....	404.58.....	(0)	.....	.....	.....(0)	.....	.....(7,829)	.....	.....	.....	.....(0)	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....3,025	.....	.....7,514	.....	.....	.....(1,204)	569	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2020....	11/12/2021....	.....	.....	392.03.....	(0)	.....	.....	.....(0)	.....	.....(2,090)	.....	.....	.....	.....(0)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....40,120	.....	.....81,203	.....	.....	.....(13,574)	9,009	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2020....	12/22/2021....	.....	.....	402.92.....	(0)	.....	.....	.....(0)	.....	.....(11,884)	.....	.....	.....	.....(0)	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	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	.....	.....	.....189,919	.....	.....364,364	.....	.....	.....(64,017)	41,723	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2020....	12/23/2021....	.....	.....	407.93.....	(0)	.....	.....	.....(0)	.....	.....(31,890)	.....	.....	.....	.....(0)	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/07/2021....	12/07/2022....	13,975	4,440,594	317.76.....	.....	.....128,836	.....	.....113,538	.....	.....94,001	.....	.....	.....(15,299)	.....	.....	.....	03.....
NOV 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/07/2021....	11/20/2023....	22,385	7,098,795	317.12.....	.....	.....278,741	.....	.....256,644	.....	.....201,260	.....	.....	.....(22,097)	.....	.....	.....	03.....
DEC 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/07/2021....	12/04/2023....	27,097	8,628,877	318.44.....	.....	.....323,351	.....	.....298,056	.....	.....230,064	.....	.....	.....(25,295)	.....	.....	.....	03.....
NOV 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/07/2021....	11/15/2023....	21,360	6,785,680	317.68.....	.....	.....259,374	.....	.....238,713	.....	.....186,260	.....	.....	.....(20,660)	.....	.....	.....	03.....
DEC 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/07/2021....	12/20/2023....	17,446	5,588,682	320.35.....	.....	.....195,120	.....	.....180,082	.....	.....135,887	.....	.....	.....(15,037)	.....	.....	.....	03.....
JAN 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/07/2021....	01/04/2023....	15,196	4,848,524	319.07.....	.....	.....134,979	.....	.....119,568	.....	.....96,684	.....	.....	.....(15,411)	.....	.....	.....	03.....
NOV 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/07/2021....	11/28/2023....	18,699	5,923,342	316.77.....	.....	.....237,217	.....	.....218,555	.....	.....171,789	.....	.....	.....(18,663)	.....	.....	.....	03.....
DEC 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/07/2021....	12/08/2023....	15,197	4,914,393	323.37.....	.....	.....149,027	.....	.....137,413	.....	.....100,353	.....	.....	.....(11,614)	.....	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/07/2021....	12/19/2022....	14,009	4,442,143	317.1.....	.....	.....134,968	.....	.....119,212	.....	.....99,323	.....	.....	.....(15,756)	.....	.....	.....	03.....
JAN 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/07/2021....	01/04/2024....	15,554	5,028,385	323.29.....	.....	.....156,133	.....	.....144,266	.....	.....105,170	.....	.....	.....(11,867)	.....	.....	.....	03.....
JAN 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/07/2021....	01/06/2023....	2,336	757,923	324.52.....		15,702		13,915		10,366			(1,788)				03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/14/2021....	01/13/2022....	13,371	5,130,043	383.68.....	.....	.....116,191	.....	.....91,931	.....	.....128,569	.....	.....	.....(24,260)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/14/2021....	01/13/2022....	.....	.....	411.98.....	(0)	.....	.....	.....(0)	.....	.....(10,554)	.....	.....	.....	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/14/2021....	12/31/2021....	29,698	11,275,584	379.67.....	.....	.....313,021	.....	.....245,244	.....	.....358,955	.....	.....	.....(67,777)	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/14/2021....	12/31/2021....	.....	.....	409.44.....	(0)	.....	.....	.....(0)	.....	.....(28,863)	.....	.....	.....	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/14/2021....	01/03/2022....	24,974	9,484,395	379.77.....	.....	.....263,476	.....	.....206,911	.....	.....300,896	.....	.....	.....(56,565)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/14/2021....	01/03/2022....	.....	.....	409.94.....	(0)	.....	.....	.....(0)	.....	.....(23,362)	.....	.....	.....	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/14/2021....	01/04/2022....	9,564	3,631,975	379.76.....	.....	.....98,699	.....	.....77,569	.....	.....115,394	.....	.....	.....(21,130)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/14/2021....	01/04/2022....	.....	.....	407.56.....	(0)	.....	.....	.....(0)	.....	.....(11,741)	.....	.....	.....	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/14/2021....	01/05/2022....	2,359	896,764	380.07.....	.....	.....23,689	.....	.....18,632	.....	.....27,988	.....	.....	.....(5,057)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/14/2021....	01/05/2022....	.....	.....	406.73.....	(0)	.....	.....	.....(0)	.....	.....(3,186)	.....	.....	.....	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/14/2021....	01/06/2022....	13,795	5,276,384	382.48.....	.....	.....127,468	.....	.....100,332	.....	.....141,825	.....	.....	.....(27,136)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/14/2021....	01/06/2022....	.....	.....	411.83.....	(0)	.....	.....	.....(0)	.....	.....(10,574)	.....	.....	.....	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/14/2021....	01/07/2022....	37,134	14,254,552	383.87.....	.....	.....322,321	.....	.....253,896	.....	.....350,279	.....	.....	.....(68,426)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/14/2021....	01/07/2022....	.....	.....	413.85.....	(0)	.....	.....	.....(0)	.....	.....(22,534)	.....	.....	.....	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/14/2021....	12/22/2021....	436	165,268	378.7.....	.....	.....4,190	.....	.....3,259	.....	.....5,535	.....	.....	.....(931)	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/14/2021....	12/22/2021....	.....	.....	399.53.....	(0)	.....	.....	.....(0)	.....	.....(1,148)	.....	.....	.....	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/14/2021....	12/30/2021....	21,817	8,286,632	379.82.....	.....	.....227,118	.....	.....177,801	.....	.....261,196	.....	.....	.....(49,317)	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/14/2021....	12/30/2021....	.....	.....	409.07.....	(0)	.....	.....	.....(0)	.....	.....(21,979)	.....	.....	.....	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/14/2021....	12/31/2021....	23,088	8,766,700	379.7.....	.....	.....245,200	.....	.....192,108	.....	.....278,581	.....	.....	.....(53,091)	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/14/2021....	12/31/2021....	.....	.....	410.54.....	(0)	.....	.....	.....(0)	.....	.....(19,766)	.....	.....	.....	.....	.....	.....	03.....
JAN 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	01/20/2021....	01/14/2022....	7,214	27,185,814	3,768.25.....	.....	.....1,111,673	.....	.....894,912	.....	.....2,802,589	.....	.....	.....(216,761)	.....	.....	.....	03.....
JAN 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	01/20/2021....	01/14/2022....	.....	.....	4,032.03.....	.....	.....(0)	.....	.....(0)	.....	.....(1,606,161)	.....	.....	.....	.....	.....	.....	03.....

QE06.180

SCHEDULE DB - PART A - SECTION 1

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

QE06.181

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JAN 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	01/20/2021....	01/14/2022....	18,525	69,805,965	3,768.25.....	.....	.....3,352,057	.....	.....2,698,452	.....	.....7,196,307	.....	.....	.....(653,605)	.....	.....	.....	03.....
JAN 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	01/20/2021....	01/14/2022....	.....	.....	4,088.55.....	.....	.....(0)	.....	.....(0)	.....	.....(3,559,510)	.....	.....	.....	.....	.....	.....	03.....
JAN 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	01/20/2021....	01/14/2022....	878	3,309,013	3,768.25.....	.....	.....143,407	.....	.....115,445	.....	.....341,127	.....	.....	.....(27,962)	.....	.....	.....	03.....
JAN 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	01/20/2021....	01/14/2022....	.....	.....	4,050.87.....	.....	.....(0)	.....	.....(0)	.....	.....(186,389)	.....	.....	.....	.....	.....	.....	03.....
JAN 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	01/20/2021....	01/14/2022....	260	978,954	3,768.25.....	.....	.....45,889	.....	.....36,942	.....	.....100,920	.....	.....	.....(8,947)	.....	.....	.....	03.....
JAN 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	01/20/2021....	01/14/2022....	.....	.....	4,079.13.....	.....	.....(0)	.....	.....(0)	.....	.....(51,203)	.....	.....	.....	.....	.....	.....	03.....
JAN 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	01/20/2021....	01/14/2022....	660	2,488,175	3,768.25.....	.....	.....135,560	.....	.....109,128	.....	.....256,506	.....	.....	.....(26,432)	.....	.....	.....	03.....
JAN 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	01/20/2021....	01/14/2022....	.....	.....	4,145.08.....	.....	.....(0)	.....	.....(0)	.....	.....(108,063)	.....	.....	.....	.....	.....	.....	03.....
JAN 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	01/19/2021....	01/14/2022....	#####	73,990,207	3,768.25.....	.....	.....3,105,369	.....	.....2,492,922	.....	.....3,379,844	.....	.....	.....(612,447)	.....	.....	.....	03.....
JAN 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	01/19/2021....	01/14/2022....	#####	86,109,589	3,768.25.....	.....	.....4,124,649	.....	.....3,311,177	.....	.....4,450,213	.....	.....	.....(813,473)	.....	.....	.....	03.....
JAN 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	01/19/2021....	01/14/2022....	5,935,343	5,935,343	3,768.25.....	.....	.....253,855	.....	.....203,789	.....	.....276,093	.....	.....	.....(50,066)	.....	.....	.....	03.....
JAN 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	01/19/2021....	01/14/2022....	3,077,342	3,077,342	3,768.25.....	.....	.....141,219	.....	.....113,367	.....	.....152,675	.....	.....	.....(27,852)	.....	.....	.....	03.....
JAN 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	01/19/2021....	01/14/2022....	9,146,639	9,146,639	3,768.25.....	.....	.....517,425	.....	.....415,378	.....	.....551,127	.....	.....	.....(102,048)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Call...	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/20/2021....	01/14/2022....	42,145	16,127,187	382.66.....	.....	.....410,070	.....	.....330,112	.....	.....432,627	.....	.....	.....(79,958)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/20/2021....	01/13/2023....	1,885	721,203	382.66.....	.....	.....25,406	.....	.....22,946	.....	.....25,528	.....	.....	.....(2,460)	.....	.....	.....	03.....
JAN 23 NYSE Zebra Edge Call.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/21/2021....	01/13/2023....	1,024	320,248	312.62.....	.....	.....12,442	.....	.....11,253	.....	.....9,639	.....	.....	.....(1,189)	.....	.....	.....	03.....
JAN 22 NYSE Zebra Edge Call.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/21/2021....	01/14/2022....	9,952	3,111,100	312.62.....	.....	.....83,204	.....	.....67,167	.....	.....66,151	.....	.....	.....(16,036)	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/25/2021....	12/16/2022....	2,777	1,073,132	386.38.....	.....	.....30,746	.....	.....27,849	.....	.....31,332	.....	.....	.....(2,896)	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/25/2021....	12/29/2023....	52,943	20,589,708	388.9.....	.....	.....739,091	.....	.....694,109	.....	.....668,973	.....	.....	.....(44,982)	.....	.....	.....	03.....
DEC 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/25/2021....	12/29/2023....	14,550	5,713,152	392.65.....	.....	.....180,859	.....	.....169,852	.....	.....159,086	.....	.....	.....(11,007)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/25/2021....	01/02/2024....	47,483	18,354,187	386.54.....	.....	.....713,674	.....	.....670,401	.....	.....656,212	.....	.....	.....(43,273)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/25/2021....	01/03/2024....	24,205	9,305,286	384.44.....	.....	.....387,276	.....	.....363,816	.....	.....361,012	.....	.....	.....(23,460)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.182

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	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)
JAN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/25/2021....	01/04/2024....	...27,898	...10,825,179	388.03.....	.....	.....401,170	.....	.....376,891	....	.....365,229	.....	.....	.....(24,279)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/25/2021....	01/05/2024....	...37,692	...14,662,052	389.....	.....	.....526,552	.....	.....494,714	....	.....476,077	.....	.....	.....(31,838)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/25/2021....	01/05/2024....	...25,513	...10,028,988	393.09.....	.....	.....314,068	.....	.....295,077	....	.....275,234	.....	.....	.....(18,990)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/25/2021....	01/08/2024....	...45,032	...17,670,095	392.39.....	.....	.....567,403	.....	.....533,190	....	.....500,203	.....	.....	.....(34,213)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/25/2021....	01/09/2024....	...27,723	...10,873,094	392.2.....	.....	.....351,809	.....	.....330,616	....	.....310,406	.....	.....	.....(21,193)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/25/2021....	01/10/2024....	...24,289	...9,493,661	390.86.....	.....	.....321,346	.....	.....302,005	....	.....286,577	.....	.....	.....(19,340)	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/25/2021....	12/29/2022....	...2,506	...963,062	384.35.....	.....	.....30,369	.....	.....27,561	....	.....31,257	.....	.....	.....(2,808)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/25/2021....	01/11/2024....	...38,930	...15,244,485	391.59.....	.....	.....503,750	.....	.....473,460	....	.....446,782	.....	.....	.....(30,290)	.....	.....	.....	03.....
DEC 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/25/2021....	12/30/2022....	...5,443	...2,102,121	386.19.....	.....	.....61,400	.....	.....55,730	....	.....62,548	.....	.....	.....(5,669)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/25/2021....	01/03/2023....	...3,119	...1,197,988	384.09.....	.....	.....38,333	.....	.....34,814	....	.....39,479	.....	.....	.....(3,519)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/25/2021....	01/05/2023....	...3,671	...1,421,570	387.22.....	.....	.....39,943	.....	.....36,286	....	.....40,407	.....	.....	.....(3,657)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/25/2021....	01/06/2023....	...16,319	...6,353,321	389.33.....	.....	.....163,023	.....	.....148,119	....	.....162,802	.....	.....	.....(14,904)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/25/2021....	01/09/2023....	...3,967	...1,549,843	390.67.....	.....	.....37,569	.....	.....34,149	....	.....37,198	.....	.....	.....(3,420)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/25/2021....	01/10/2023....	...3,526	...1,357,691	385.06.....	.....	.....41,958	.....	.....38,144	....	.....42,943	.....	.....	.....(3,814)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/25/2021....	01/11/2023....	...5,111	...1,987,915	388.94.....	.....	.....52,082	.....	.....47,354	....	.....52,147	.....	.....	.....(4,728)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/01/2021....	01/21/2022....	...21,612	...8,295,206	383.82.....	.....	.....161,011	.....	.....134,631	....	.....207,938	.....	.....	.....(26,380)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/01/2021....	01/21/2022....	.....	.....	413.24.....	.....	.....(0)	.....	.....(0)	....	.....(15,553)	.....	.....	.....	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/01/2021....	01/24/2022....	...19,934	...7,652,758	383.91.....	.....	.....147,709	.....	.....123,711	....	.....191,385	.....	.....	.....(23,998)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/01/2021....	01/24/2022....	.....	.....	412.73.....	.....	.....(0)	.....	.....(0)	....	.....(15,511)	.....	.....	.....	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/01/2021....	01/25/2022....	...9,154	...3,515,165	384.02.....	.....	.....68,286	.....	.....57,223	....	.....87,385	.....	.....	.....(11,063)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/01/2021....	01/25/2022....	.....	.....	414.5.....	.....	.....(0)	.....	.....(0)	....	.....(5,847)	.....	.....	.....	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/01/2021....	01/26/2022....	...5,840	...2,242,900	384.07.....	.....	.....42,923	.....	.....35,988	....	.....55,642	.....	.....	.....(6,934)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/01/2021....	01/26/2022....	.....	.....	412.72.....	.....	.....(0)	.....	.....(0)	.....	.....(4,608)	.....	.....	.....	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/01/2021....	01/27/2022....	22,194	8,478,594	382.03.....	.....	.....183,319	.....	.....153,784	.....	.....239,598	.....	.....	.....(29,535)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/01/2021....	01/27/2022....	.....	.....	411.62.....	.....	.....(0)	.....	.....(0)	.....	.....(19,929)	.....	.....	.....	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/01/2021....	01/28/2022....	32,060	12,240,752	381.81.....	.....	.....269,302	.....	.....226,035	.....	.....350,971	.....	.....	.....(43,267)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/01/2021....	01/28/2022....	.....	.....	412.12.....	.....	.....(0)	.....	.....(0)	.....	.....(27,399)	.....	.....	.....	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/01/2021....	01/14/2022....	22,290	8,524,435	382.44.....	.....	.....177,648	.....	.....147,955	.....	.....231,688	.....	.....	.....(29,693)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/01/2021....	01/14/2022....	.....	.....	412.04.....	.....	.....(0)	.....	.....(0)	.....	.....(17,589)	.....	.....	.....	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/01/2021....	01/18/2022....	7,805	2,986,159	382.6.....	.....	.....62,283	.....	.....51,992	.....	.....80,685	.....	.....	.....(10,292)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/01/2021....	01/18/2022....	.....	.....	413.01.....	.....	.....(0)	.....	.....(0)	.....	.....(5,654)	.....	.....	.....	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/01/2021....	01/19/2022....	6,546	2,506,421	382.89.....	.....	.....50,536	.....	.....42,209	.....	.....66,557	.....	.....	.....(8,327)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/01/2021....	01/19/2022....	.....	.....	410.79.....	.....	.....(0)	.....	.....(0)	.....	.....(6,142)	.....	.....	.....	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/01/2021....	01/20/2022....	715	274,138	383.49.....	.....	.....5,268	.....	.....4,403	.....	.....7,012	.....	.....	.....(865)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/01/2021....	01/20/2022....	.....	.....	409.65.....	.....	.....(0)	.....	.....(0)	.....	.....(765)	.....	.....	.....	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/01/2021....	01/21/2022....	22,857	8,784,902	384.34.....	.....	.....165,257	.....	.....138,181	.....	.....212,848	.....	.....	.....(27,076)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/01/2021....	01/21/2022....	.....	.....	413.45.....	.....	.....(0)	.....	.....(0)	.....	.....(16,054)	.....	.....	.....	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/01/2021....	01/21/2022....	33,764	12,961,796	383.89.....	.....	.....252,220	.....	.....210,895	.....	.....323,441	.....	.....	.....(41,324)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/01/2021....	01/21/2022....	.....	.....	414.22.....	.....	.....(0)	.....	.....(0)	.....	.....(21,677)	.....	.....	.....	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/01/2021....	01/14/2022....	16,517	6,349,058	384.4.....	.....	.....118,921	.....	.....99,044	.....	.....151,910	.....	.....	.....(19,877)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/01/2021....	01/14/2022....	.....	.....	414.92.....	.....	.....(0)	.....	.....(0)	.....	.....(9,275)	.....	.....	.....	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/01/2021....	01/28/2022....	61,075	23,200,526	379.87.....	.....	.....561,889	.....	.....471,613	.....	.....747,195	.....	.....	.....(90,276)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/01/2021....	01/28/2022....	.....	.....	409.4.....	.....	.....(0)	.....	.....(0)	.....	.....(70,192)	.....	.....	.....	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/01/2021....	01/31/2022....	50,958	19,362,580	379.97.....	.....	.....471,873	.....	.....396,684	.....	.....621,496	.....	.....	.....(75,188)	.....	.....	.....	03.....

QE06.183

SCHEDULE DB - PART A - SECTION 1

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

QE06.184

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/01/2021....	01/31/2022....	.....	.....	410.51.....	.....	.....(0)	.....	.....(0)	.....	.....(52,874)	.....	.....	.....	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/01/2021....	01/14/2022....	23,456	8,972,677	382.53.....	.....	.....187,415	.....	.....156,089	.....	.....242,480	.....	.....	.....(31,326)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/01/2021....	01/14/2022....	.....	.....	413.42.....	.....	.....(0)	.....	.....(0)	.....	.....(15,758)	.....	.....	.....	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/01/2021....	01/14/2022....	19,280	7,374,465	382.49.....	.....	.....152,506	.....	.....127,015	.....	.....199,797	.....	.....	.....(25,491)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/01/2021....	01/14/2022....	.....	.....	411.59.....	.....	.....(0)	.....	.....(0)	.....	.....(16,021)	.....	.....	.....	.....	.....	.....	03.....
DEC 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/03/2021....	12/19/2023....	15,545	4,946,501	318.21.....	.....	.....179,195	.....	.....169,629	.....	.....134,662	.....	.....	.....(9,566)	.....	.....	.....	03.....
FEB 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/03/2021....	02/01/2024....	19,976	6,437,340	322.25.....	.....	.....201,805	.....	.....191,466	.....	.....145,259	.....	.....	.....(10,339)	.....	.....	.....	03.....
DEC 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/03/2021....	12/28/2023....	17,196	5,493,806	319.49.....	.....	.....189,470	.....	.....179,442	.....	.....140,544	.....	.....	.....(10,028)	.....	.....	.....	03.....
JAN 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/03/2021....	01/17/2024....	19,324	6,133,678	317.42.....	.....	.....234,241	.....	.....222,072	.....	.....176,762	.....	.....	.....(12,168)	.....	.....	.....	03.....
JAN 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/03/2021....	01/26/2024....	23,990	7,737,290	322.52.....	.....	.....238,620	.....	.....226,327	.....	.....171,380	.....	.....	.....(12,293)	.....	.....	.....	03.....
JAN 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/03/2021....	01/12/2024....	17,571	5,762,848	327.98.....	.....	.....136,950	.....	.....129,803	.....	.....92,859	.....	.....	.....(7,147)	.....	.....	.....	03.....
JAN 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/03/2021....	01/19/2024....	17,418	5,613,357	322.27.....	.....	.....174,125	.....	.....165,096	.....	.....125,447	.....	.....	.....(9,029)	.....	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/03/2021....	12/30/2022....	6,124	1,950,619	318.51.....	.....	.....51,774	.....	.....47,602	.....	.....40,171	.....	.....	.....(4,172)	.....	.....	.....	03.....
JAN 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/03/2021....	01/25/2023....	15,261	4,866,078	318.85.....	.....	.....130,312	.....	.....120,191	.....	.....100,472	.....	.....	.....(10,121)	.....	.....	.....	03.....
FEB 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/03/2021....	02/02/2023....	12,130	3,847,327	317.18.....	.....	.....113,415	.....	.....104,703	.....	.....89,040	.....	.....	.....(8,712)	.....	.....	.....	03.....
DEC 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/03/2021....	12/14/2023....	16,538	5,269,096	318.6.....	.....	.....187,051	.....	.....177,017	.....	.....140,120	.....	.....	.....(10,034)	.....	.....	.....	03.....
DEC 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/03/2021....	12/22/2023....	16,782	5,334,194	317.85.....	.....	.....196,649	.....	.....186,181	.....	.....148,214	.....	.....	.....(10,468)	.....	.....	.....	03.....
FEB 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/03/2021....	02/02/2024....	3,968	1,284,646	323.75.....	.....	.....37,714	.....	.....35,784	.....	.....26,735	.....	.....	.....(1,930)	.....	.....	.....	03.....
JAN 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/03/2021....	01/10/2023....	13,070	4,145,406	317.17.....	.....	.....119,567	.....	.....110,083	.....	.....94,108	.....	.....	.....(9,484)	.....	.....	.....	03.....
JAN 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/03/2021....	01/08/2024....	34,290	11,148,917	325.14.....	.....	.....301,271	.....	.....285,489	.....	.....210,855	.....	.....	.....(15,782)	.....	.....	.....	03.....
JAN 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/03/2021....	01/05/2024....	20,438	6,482,628	317.19.....	.....	.....248,057	.....	.....235,026	.....	.....187,808	.....	.....	.....(13,031)	.....	.....	.....	03.....
JAN 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/03/2021....	01/22/2024....	22,941	7,498,807	326.88.....	.....	.....189,253	.....	.....179,467	.....	.....129,854	.....	.....	.....(9,786)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.185

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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)
JAN 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/03/2021....	01/11/2024....	19,906	6,420,552	322.54.....	.....	.....195,604	.....	.....185,386	.....	.....140,628	.....	.....	.....(10,218)	.....	.....	.....	03.....
JAN 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/03/2021....	01/12/2024....	16,202	5,269,030	325.2.....	.....	.....142,462	.....	.....135,027	.....	.....99,611	.....	.....	.....(7,435)	.....	.....	.....	03.....
JAN 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/03/2021....	01/02/2024....	17,993	5,742,796	319.16.....	.....	.....201,610	.....	.....190,989	.....	.....149,952	.....	.....	.....(10,621)	.....	.....	.....	03.....
JAN 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/03/2021....	01/29/2024....	16,676	5,402,137	323.94.....	.....	.....156,764	.....	.....148,710	.....	.....110,949	.....	.....	.....(8,054)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/09/2021....	01/12/2023....	3,660	1,434,942	392.11.....	.....	.....39,779	.....	.....36,946	.....	.....32,058	.....	.....	.....(2,834)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/09/2021....	01/16/2024....	58,149	22,642,740	389.39.....	.....	.....933,296	.....	.....889,725	.....	.....727,653	.....	.....	.....(43,571)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/09/2021....	01/17/2024....	17,438	6,757,981	387.55.....	.....	.....295,220	.....	.....281,451	.....	.....233,767	.....	.....	.....(13,770)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/09/2021....	01/18/2024....	29,212	11,347,355	388.45.....	.....	.....482,288	.....	.....459,814	.....	.....378,957	.....	.....	.....(22,474)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/09/2021....	01/19/2024....	44,211	17,394,455	393.44.....	.....	.....630,452	.....	.....601,101	.....	.....474,136	.....	.....	.....(29,351)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/09/2021....	01/19/2024....	22,711	9,021,227	397.21.....	.....	.....288,436	.....	.....275,008	.....	.....209,314	.....	.....	.....(13,428)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/09/2021....	01/13/2023....	10,983	4,298,483	391.37.....	.....	.....123,012	.....	.....114,263	.....	.....99,869	.....	.....	.....(8,749)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/09/2021....	01/17/2023....	3,735	1,450,258	388.3.....	.....	.....47,284	.....	.....43,940	.....	.....39,444	.....	.....	.....(3,344)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/09/2021....	01/18/2023....	4,397	1,703,287	387.38.....	.....	.....57,688	.....	.....53,614	.....	.....48,486	.....	.....	.....(4,074)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/09/2021....	01/20/2023....	5,339	2,076,454	388.9.....	.....	.....66,207	.....	.....61,545	.....	.....54,953	.....	.....	.....(4,663)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/09/2021....	01/20/2023....	3,404	1,344,765	395.11.....	.....	.....32,946	.....	.....30,626	.....	.....25,825	.....	.....	.....(2,320)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/09/2021....	01/12/2024....	32,077	12,555,227	391.41.....	.....	.....484,361	.....	.....461,664	.....	.....370,899	.....	.....	.....(22,698)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/09/2021....	01/12/2024....	20,967	8,313,515	396.5.....	.....	.....271,107	.....	.....258,403	.....	.....198,049	.....	.....	.....(12,704)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/09/2021....	01/12/2024....	7,900	3,112,979	394.06.....	.....	.....110,123	.....	.....104,962	.....	.....82,335	.....	.....	.....(5,161)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	01/20/2023....	5,337	2,061,641	386.3.....	.....	.....76,531	.....	.....71,850	.....	.....61,893	.....	.....	.....(4,681)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/03/2023....	25,191	9,875,706	392.03.....	.....	.....293,729	.....	.....276,114	.....	.....225,856	.....	.....	.....(17,615)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/06/2023....	3,454	1,361,750	394.22.....	.....	.....37,065	.....	.....34,851	.....	.....27,878	.....	.....	.....(2,214)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/08/2023....	10,980	4,316,321	393.1.....	.....	.....123,308	.....	.....115,964	.....	.....93,845	.....	.....	.....(7,344)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
FEB 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/10/2023....	8,570	3,370,243	393.25.....	.....	.....95,815	.....	.....90,125	.....	.....72,839	.....	.....	.....(5,691)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/10/2023....	14,526	5,750,307	395.85.....	.....	.....146,427	.....	.....137,730	.....	.....108,395	.....	.....	.....(8,697)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/13/2023....	9,138	3,617,321	395.86.....	.....	.....92,293	.....	.....86,834	.....	.....68,357	.....	.....	.....(5,459)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/14/2023....	4,416	1,742,251	394.57.....	.....	.....47,026	.....	.....44,248	.....	.....35,284	.....	.....	.....(2,778)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/15/2023....	4,375	1,719,983	393.12.....	.....	.....49,352	.....	.....46,441	.....	.....37,590	.....	.....	.....(2,911)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	01/22/2024....	39,619	15,514,459	391.59.....	.....	.....621,228	.....	.....596,263	.....	.....457,360	.....	.....	.....(24,965)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	01/23/2024....	24,556	9,565,342	389.53.....	.....	.....408,859	.....	.....392,444	.....	.....306,706	.....	.....	.....(16,415)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	01/23/2023....	7,888	3,065,546	388.64.....	.....	.....103,883	.....	.....97,556	.....	.....82,362	.....	.....	.....(6,327)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	01/24/2024....	21,559	8,397,473	389.51.....	.....	.....359,390	.....	.....344,974	.....	.....269,605	.....	.....	.....(14,416)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	01/25/2024....	39,095	15,338,982	392.35.....	.....	.....600,111	.....	.....576,062	.....	.....438,943	.....	.....	.....(24,049)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	01/26/2024....	57,397	22,634,649	394.35.....	.....	.....831,114	.....	.....797,838	.....	.....596,202	.....	.....	.....(33,276)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	01/26/2024....	9,720	3,801,842	391.13.....	.....	.....154,745	.....	.....148,549	.....	.....114,436	.....	.....	.....(6,195)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	01/29/2024....	52,007	20,160,968	387.66.....	.....	.....915,840	.....	.....879,275	.....	.....698,117	.....	.....	.....(36,565)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	01/30/2024....	26,769	10,321,389	385.57.....	.....	.....499,780	.....	.....479,845	.....	.....387,689	.....	.....	.....(19,936)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	01/31/2024....	21,100	8,153,538	386.43.....	.....	.....384,858	.....	.....369,520	.....	.....296,425	.....	.....	.....(15,337)	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/01/2024....	56,883	22,236,530	390.92.....	.....	.....913,534	.....	.....877,162	.....	.....677,119	.....	.....	.....(36,372)	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/02/2024....	26,863	10,510,686	391.27.....	.....	.....427,390	.....	.....410,389	.....	.....315,703	.....	.....	.....(17,001)	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/02/2024....	10,475	4,154,998	396.66.....	.....	.....141,936	.....	.....136,290	.....	.....99,610	.....	.....	.....(5,646)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	01/25/2023....	6,631	2,587,319	390.17.....	.....	.....82,559	.....	.....77,545	.....	.....64,531	.....	.....	.....(5,014)	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/02/2024....	14,216	5,665,703	398.55.....	.....	.....181,820	.....	.....174,587	.....	.....125,125	.....	.....	.....(7,233)	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/05/2024....	49,510	19,485,643	393.57.....	.....	.....737,204	.....	.....707,960	.....	.....533,329	.....	.....	.....(29,243)	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/06/2024....	14,842	5,828,325	392.68.....		227,089		218,089		165,600			(9,000)				03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
FEB 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/07/2024....	16,637	6,542,154	393.22.....	.....	.....250,559	.....	.....240,638	....	.....181,881	.....	.....	.....(9,921)	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/08/2024....	57,703	22,865,786	396.27.....	.....	.....793,987	.....	.....762,578	....	.....559,479	.....	.....	.....(31,409)	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/09/2024....	39,084	15,470,004	395.81.....	.....	.....545,619	.....	.....524,054	....	.....386,242	.....	.....	.....(21,564)	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/09/2024....	17,771	7,142,347	401.91.....	.....	.....205,611	.....	.....197,484	....	.....136,503	.....	.....	.....(8,126)	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/12/2024....	75,190	29,760,016	395.8.....	.....	.....1,051,902	.....	.....1,010,443	....	.....744,706	.....	.....	.....(41,459)	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/13/2024....	24,853	9,857,022	396.62.....	.....	.....339,237	.....	.....325,879	....	.....238,340	.....	.....	.....(13,358)	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/14/2024....	23,218	9,212,758	396.79.....	.....	.....315,536	.....	.....303,122	....	.....221,284	.....	.....	.....(12,414)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	01/26/2023....	5,916	2,317,921	391.81.....	.....	.....69,157	.....	.....64,963	....	.....53,243	.....	.....	.....(4,194)	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/15/2024....	36,284	14,373,145	396.13.....	.....	.....503,258	.....	.....483,477	....	.....355,283	.....	.....	.....(19,781)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	01/27/2023....	12,537	4,878,111	389.09.....	.....	.....162,859	.....	.....152,995	....	.....128,573	.....	.....	.....(9,863)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	01/27/2023....	6,304	2,417,797	383.51.....	.....	.....100,366	.....	.....94,287	....	.....82,999	.....	.....	.....(6,078)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	01/30/2023....	4,404	1,698,513	385.71.....	.....	.....64,909	.....	.....60,994	....	.....52,775	.....	.....	.....(3,915)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	01/31/2023....	6,192	2,378,045	384.05.....	.....	.....96,905	.....	.....91,069	....	.....79,836	.....	.....	.....(5,836)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/01/2023....	11,977	4,646,481	387.95.....	.....	.....162,887	.....	.....153,092	....	.....129,953	.....	.....	.....(9,796)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	01/28/2022....	363	138,152	380.28.....	.....	.....2,786	.....	.....2,440	....	.....4,343	.....	.....	.....(346)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	01/28/2022....	.....	.....	391.8.....	.....	.....(0)	.....	.....(0)	....	.....(2,046)	.....	.....	.....	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/10/2022....	27,366	10,616,616	387.95.....	.....	.....247,114	.....	.....217,516	....	.....207,000	.....	.....	.....(29,599)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/10/2022....	.....	.....	416.31.....	.....	.....(0)	.....	.....(0)	....	.....(15,814)	.....	.....	.....	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/11/2022....	20,574	7,987,331	388.22.....	.....	.....186,403	.....	.....164,138	....	.....153,065	.....	.....	.....(22,265)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/11/2022....	.....	.....	418.17.....	.....	.....(0)	.....	.....(0)	....	.....(9,631)	.....	.....	.....	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/11/2022....	59,532	23,154,952	388.95.....	.....	.....517,928	.....	.....456,064	....	.....421,519	.....	.....	.....(61,864)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/11/2022....			418.31.....		(0)		(0)		(27,409)							03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/14/2022....	26,783	10,419,301	389.03.....	.....	.....231,135	.....	.....203,756	.....	.....189,512	.....	.....	.....(27,380)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/14/2022....	.....	.....	417.67.....	.....	.....(0)	.....	.....(0)	.....	.....(13,589)	.....	.....	.....	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/15/2022....	11,670	4,541,077	389.11.....	.....	.....102,583	.....	.....90,465	.....	.....82,261	.....	.....	.....(12,118)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/15/2022....	.....	.....	420.41.....	.....	.....(0)	.....	.....(0)	.....	.....(4,305)	.....	.....	.....	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/01/2022....	9,850	3,764,000	382.12.....	.....	.....118,499	.....	.....103,941	.....	.....106,304	.....	.....	.....(14,559)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/01/2022....	.....	.....	413.62.....	.....	.....(0)	.....	.....(0)	.....	.....(7,294)	.....	.....	.....	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/02/2022....	5,088	1,951,356	383.51.....	.....	.....56,936	.....	.....49,961	.....	.....50,581	.....	.....	.....(6,975)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/02/2022....	.....	.....	413.68.....	.....	.....(0)	.....	.....(0)	.....	.....(3,766)	.....	.....	.....	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/03/2022....	27,155	10,427,065	383.98.....	.....	.....291,376	.....	.....255,782	.....	.....262,586	.....	.....	.....(35,594)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/03/2022....	.....	.....	411.95.....	.....	.....(0)	.....	.....(0)	.....	.....(24,516)	.....	.....	.....	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/04/2022....	32,169	12,375,303	384.7.....	.....	.....335,841	.....	.....294,932	.....	.....297,839	.....	.....	.....(40,910)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/04/2022....	.....	.....	413.01.....	.....	.....(0)	.....	.....(0)	.....	.....(25,992)	.....	.....	.....	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/04/2022....	59,315	22,894,392	385.98.....	.....	.....591,963	.....	.....519,855	.....	.....506,336	.....	.....	.....(72,109)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/04/2022....	.....	.....	415.64.....	.....	.....(0)	.....	.....(0)	.....	.....(35,547)	.....	.....	.....	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/07/2022....	30,125	11,629,517	386.04.....	.....	.....299,745	.....	.....263,540	.....	.....257,188	.....	.....	.....(36,205)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/07/2022....	.....	.....	415.43.....	.....	.....(0)	.....	.....(0)	.....	.....(18,878)	.....	.....	.....	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/08/2022....	13,540	5,246,313	387.47.....	.....	.....128,088	.....	.....112,660	.....	.....105,436	.....	.....	.....(15,428)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/08/2022....	.....	.....	418.73.....	.....	.....(0)	.....	.....(0)	.....	.....(5,796)	.....	.....	.....	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/09/2022....	7,193	2,790,651	387.96.....	.....	.....66,033	.....	.....58,102	.....	.....54,293	.....	.....	.....(7,931)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/16/2021....	02/09/2022....	.....	.....	418.35.....	.....	.....(0)	.....	.....(0)	.....	.....(3,247)	.....	.....	.....	.....	.....	.....	03.....
FEB 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	02/17/2021....	02/15/2022....	#####	73,947,184	3,934.83.....	.....	.....2,825,522	.....	.....2,498,602	.....	.....2,278,156	.....	.....	.....(326,920)	.....	.....	.....	03.....
FEB 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	02/17/2021....	02/15/2022....	#####	83,020,921	3,934.83.....		3,561,598		3,149,512		2,866,694			(412,086)				03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	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)
FEB 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America	NA	B4TYDEB6GKMZO031MB27..	02/17/2021....	02/15/2022....	4,275,861	4,275,861	3,934.83.....	166,374		147,124		133,965			(19,250)				03.....
FEB 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America	NA	B4TYDEB6GKMZO031MB27..	02/17/2021....	02/15/2022....	2,702,238	2,702,238	3,934.83.....	111,738		98,809		89,861			(12,928)				03.....
FEB 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America	NA	B4TYDEB6GKMZO031MB27..	02/17/2021....	02/15/2022....	1,278,235	1,278,235	3,934.83.....	56,051		49,565		45,129			(6,485)				03.....
FEB 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America	NA	B4TYDEB6GKMZO031MB27..	02/17/2021....	02/15/2022....	8,890,180	8,890,180	3,934.83.....	436,241		385,767		353,510			(50,474)				03.....
FEB 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	02/18/2021....	02/15/2022....	7,891	31,049,153	3,934.83.....	1,094,776	.....	.....970,782	.....	.....2,302,433	.....	.....	.....(123,994)	.....	.....	.....	03.....	
FEB 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	02/18/2021....	02/15/2022....	.....	.....	4,210.27.....	(0)	.....	.....(0)	.....	.....(1,150,667)	.....	.....	.....	.....	.....	.....	03.....	
FEB 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	02/18/2021....	02/15/2022....	12,202	48,012,796	3,934.83.....	1,975,260	.....	.....1,751,543	.....	.....3,560,363	.....	.....	.....(223,717)	.....	.....	.....	03.....	
FEB 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	02/18/2021....	02/15/2022....	.....	.....	4,269.29.....	(0)	.....	.....(0)	.....	.....(1,472,387)	.....	.....	.....	.....	.....	.....	03.....	
FEB 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	02/18/2021....	02/15/2022....	610	2,401,623	3,934.83.....	89,557	.....	.....79,414	.....	.....178,091	.....	.....	.....(10,143)	.....	.....	.....	03.....	
FEB 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	02/18/2021....	02/15/2022....	.....	.....	4,229.94.....	(0)	.....	.....(0)	.....	.....(83,727)	.....	.....	.....	.....	.....	.....	03.....	
FEB 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	02/18/2021....	02/15/2022....	370	1,456,674	3,934.83.....	58,565	.....	.....51,932	.....	.....108,019	.....	.....	.....(6,633)	.....	.....	.....	03.....	
FEB 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	02/18/2021....	02/15/2022....	.....	.....	4,259.45.....	(0)	.....	.....(0)	.....	.....(46,163)	.....	.....	.....	.....	.....	.....	03.....	
FEB 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	02/18/2021....	02/15/2022....	661	2,600,096	3,934.83.....	120,641	.....	.....106,977	.....	.....192,809	.....	.....	.....(13,664)	.....	.....	.....	03.....	
FEB 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	02/18/2021....	02/15/2022....	.....	.....	4,328.31.....	(0)	.....	.....(0)	.....	.....(64,707)	.....	.....	.....	.....	.....	.....	03.....	
FEB 22 JPMorgan MOZAIC2 Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/18/2021....	02/15/2022....	43,185	16,806,668	389.18.....	375,276	.....	.....332,773	.....	.....303,265	.....	.....	.....(42,503)	.....	.....	.....	03.....	
FEB 23 JPMorgan MOZAIC2 Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/18/2021....	02/15/2023....	5,587	2,174,193	389.18.....	69,777	.....	.....65,841	.....	.....57,870	.....	.....	.....(3,935)	.....	.....	.....	03.....	
FEB 22 NYSE Zebra Edge Call.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/19/2021....	02/15/2022....	8,695	2,737,169	314.81.....	63,770	.....	.....56,704	.....	.....50,544	.....	.....	.....(7,066)	.....	.....	.....	03.....	
FEB 23 NYSE Zebra Edge Call.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/19/2021....	02/15/2023....	1,183	372,449	314.81.....	13,129	.....	.....12,406	.....	.....10,072	.....	.....	.....(723)	.....	.....	.....	03.....	
JAN 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/22/2021....	01/24/2024....	17,567	5,566,784	316.89.....	214,703	.....	.....207,250	.....	.....165,411	.....	.....	.....(7,452)	.....	.....	.....	03.....	
FEB 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/22/2021....	02/09/2024....	24,396	7,879,902	323.....	235,815	.....	.....227,751	.....	.....171,656	.....	.....	.....(8,064)	.....	.....	.....	03.....	
FEB 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/22/2021....	02/21/2023....	12,777	4,117,008	322.22.....	92,130	.....	.....87,454	.....	.....69,870	.....	.....	.....(4,676)	.....	.....	.....	03.....	
JAN 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/22/2021....	01/16/2024....	16,979	5,421,663	319.31.....	187,539		180,980		141,618			(6,559)				03.....	

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
JAN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/24/2021....	01/28/2022....	10,707	2,990,916	279.34.....	.....	.....118,634	.....	.....106,350	.....	.....112,753	.....	.....	.....(12,285)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/24/2021....	01/28/2022....	.....	.....	300.15.....	.....	.....(0)	.....	.....(0)	.....	.....(14,052)	.....	.....	.....	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/24/2021....	02/03/2022....	15,133	4,248,463	280.75.....	.....	.....156,017	.....	.....140,143	.....	.....144,647	.....	.....	.....(15,874)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/24/2021....	02/03/2022....	.....	.....	301.23.....	.....	.....(0)	.....	.....(0)	.....	.....(17,657)	.....	.....	.....	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/24/2021....	02/09/2022....	11,529	3,275,750	284.12.....	.....	.....99,845	.....	.....89,861	.....	.....85,415	.....	.....	.....(9,984)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/24/2021....	02/09/2022....	.....	.....	304.42.....	.....	.....(0)	.....	.....(0)	.....	.....(8,897)	.....	.....	.....	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/24/2021....	02/14/2022....	14,201	4,054,601	285.52.....	.....	.....114,884	.....	.....103,557	.....	.....94,209	.....	.....	.....(11,327)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/24/2021....	02/14/2022....	.....	.....	306.31.....	.....	.....(0)	.....	.....(0)	.....	.....(8,564)	.....	.....	.....	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/24/2021....	02/16/2022....	7,160	2,789,629	389.62.....	.....	.....61,790	.....	.....55,732	.....	.....48,814	.....	.....	.....(6,058)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/24/2021....	02/16/2022....	.....	.....	420.33.....	.....	.....(0)	.....	.....(0)	.....	.....(2,688)	.....	.....	.....	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/24/2021....	02/17/2022....	1,798	699,579	388.99.....	.....	.....14,747	.....	.....13,306	.....	.....12,821	.....	.....	.....(1,442)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/24/2021....	02/17/2022....	.....	.....	412.08.....	.....	.....(0)	.....	.....(0)	.....	.....(1,735)	.....	.....	.....	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/24/2021....	02/18/2022....	22,416	8,708,358	388.48.....	.....	.....200,403	.....	.....180,865	.....	.....165,638	.....	.....	.....(19,538)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/24/2021....	02/18/2022....	.....	.....	416.53.....	.....	.....(0)	.....	.....(0)	.....	.....(13,332)	.....	.....	.....	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/24/2021....	02/18/2022....	84,113	32,703,216	388.8.....	.....	.....752,813	.....	.....679,419	.....	.....608,319	.....	.....	.....(73,394)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/24/2021....	02/18/2022....	.....	.....	418.69.....	.....	.....(0)	.....	.....(0)	.....	.....(38,970)	.....	.....	.....	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/24/2021....	02/22/2022....	15,173	5,901,348	388.93.....	.....	.....136,560	.....	.....123,393	.....	.....109,457	.....	.....	.....(13,167)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/24/2021....	02/22/2022....	.....	.....	419.98.....	.....	.....(0)	.....	.....(0)	.....	.....(6,217)	.....	.....	.....	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/24/2021....	02/23/2022....	9,660	3,747,160	387.92.....	.....	.....90,800	.....	.....82,070	.....	.....74,621	.....	.....	.....(8,731)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/24/2021....	02/23/2022....	.....	.....	417.98.....	.....	.....(0)	.....	.....(0)	.....	.....(5,035)	.....	.....	.....	.....	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/25/2021....	11/12/2021....	105,778	26,830,491	253.65.....	.....	.....3,709,621	.....	.....3,224,517	.....	.....3,624,492	.....	.....	.....(485,104)	.....	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/25/2021....	09/24/2021....	98,202	25,548,303	260.16.....	.....	.....2,805,639	.....	.....2,353,545	.....	.....2,726,553	.....	.....	.....(452,094)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
OCT 21 JPMorgan MOZAIC Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/25/2021....	10/29/2021....	128,303	...32,680,042	254.71.....	.....	.....4,363,583	.....	.....3,760,486	.....	.....4,260,529	.....	.....	.....(603,097)	.....	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/25/2021....	10/13/2021....	157,633	...41,072,922	260.56.....	.....	.....4,442,105	.....	.....3,785,446	.....	.....4,314,193	.....	.....	.....(656,659)	.....	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/25/2021....	10/13/2021....	132,621	...35,216,233	265.54.....	.....	.....3,083,443	.....	.....2,627,630	.....	.....2,974,561	.....	.....	.....(455,813)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/26/2021....	02/10/2023....	2,634	1,044,853	396.72.....	.....	.....22,044	.....	.....21,026	.....	.....18,795	.....	.....	.....(1,019)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/26/2021....	02/24/2023....	5,720	2,236,681	391.02.....	.....	.....61,377	.....	.....58,595	.....	.....54,762	.....	.....	.....(2,782)	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/26/2021....	02/16/2024....	73,153	...29,177,246	398.85.....	.....	.....831,755	.....	.....806,457	.....	.....641,897	.....	.....	.....(25,297)	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/26/2021....	02/16/2024....	13,306	5,350,282	402.09.....	.....	.....136,255	.....	.....132,111	.....	.....101,951	.....	.....	.....(4,144)	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/26/2021....	02/20/2024....	65,807	...26,008,837	395.23.....	.....	.....840,353	.....	.....814,888	.....	.....669,834	.....	.....	.....(25,465)	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/26/2021....	02/21/2024....	37,143	...14,698,050	395.72.....	.....	.....467,253	.....	.....453,107	.....	.....371,024	.....	.....	.....(14,146)	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/26/2021....	02/22/2024....	46,297	...18,337,886	396.09.....	.....	.....576,401	.....	.....558,966	.....	.....455,976	.....	.....	.....(17,435)	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/26/2021....	02/23/2024....	66,280	...26,338,255	397.38.....	.....	.....792,706	.....	.....768,751	.....	.....620,275	.....	.....	.....(23,955)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/26/2021....	02/16/2023....	4,867	1,942,325	399.11.....	.....	.....36,938	.....	.....35,245	.....	.....30,847	.....	.....	.....(1,693)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/26/2021....	02/17/2023....	12,779	5,097,787	398.92.....	.....	.....97,887	.....	.....93,407	.....	.....81,911	.....	.....	.....(4,480)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/26/2021....	02/17/2023....	6,705	2,641,746	393.97.....	.....	.....63,434	.....	.....60,530	.....	.....55,354	.....	.....	.....(2,903)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/26/2021....	02/17/2023....	4,040	1,604,556	397.19.....	.....	.....33,369	.....	.....31,841	.....	.....28,344	.....	.....	.....(1,527)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/26/2021....	02/21/2023....	8,385	3,305,559	394.23.....	.....	.....78,818	.....	.....75,230	.....	.....68,587	.....	.....	.....(3,587)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/26/2021....	02/22/2023....	9,169	3,604,479	393.13.....	.....	.....90,220	.....	.....86,119	.....	.....79,222	.....	.....	.....(4,101)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/26/2021....	02/23/2023....	3,502	1,392,437	397.63.....	.....	.....28,540	.....	.....27,244	.....	.....24,170	.....	.....	.....(1,296)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/26/2021....	02/24/2023....	6,149	2,441,496	397.07.....	.....	.....51,404	.....	.....49,074	.....	.....43,726	.....	.....	.....(2,330)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/03/2021....	02/24/2022....	24,373	9,492,429	389.46.....	.....	.....181,825	.....	.....167,604	.....	.....170,182	.....	.....	.....(14,221)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/03/2021....	02/24/2022....	.....	.....	417.89.....	.....	.....(0)	.....	.....(0)	.....	.....(12,924)	.....	.....	.....	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/03/2021....	02/25/2022....	23,531	9,116,500	387.42.....	.....	.....196,722	.....	.....181,379	.....	.....188,315	.....	.....	.....(15,343)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/03/2021....	02/25/2022....	.....	.....	416.9.....	.....	.....(0)	.....	.....(0)	.....	.....(14,055)	.....	.....	.....	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/03/2021....	02/25/2022....	...70,032	...26,949,853	384.82.....	.....	.....664,607	.....	.....612,772	.....	.....659,639	.....	.....	.....(51,836)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/03/2021....	02/25/2022....	.....	.....	414.23.....	.....	.....(0)	.....	.....(0)	.....	.....(56,151)	.....	.....	.....	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/03/2021....	02/28/2022....	...42,849	...16,497,668	385.02.....	.....	.....407,064	.....	.....375,578	.....	.....400,097	.....	.....	.....(31,486)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/03/2021....	02/28/2022....	.....	.....	415.4.....	.....	.....(0)	.....	.....(0)	.....	.....(30,801)	.....	.....	.....	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/03/2021....	03/01/2022....	...11,039	...4,283,787	388.06.....	.....	.....92,286	.....	.....85,167	.....	.....85,228	.....	.....	.....(7,118)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/03/2021....	03/01/2022....	.....	.....	422.19.....	.....	.....(0)	.....	.....(0)	.....	.....(3,664)	.....	.....	.....	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/03/2021....	03/02/2022....	...31,708	...12,296,088	387.79.....	.....	.....250,494	.....	.....231,225	.....	.....249,485	.....	.....	.....(19,269)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/03/2021....	03/02/2022....	.....	.....	412.78.....	.....	.....(0)	.....	.....(0)	.....	.....(30,501)	.....	.....	.....	.....	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/04/2021....	11/19/2021....	...83,827	...21,688,490	258.73.....	.....	.....2,404,989	.....	.....2,155,240	.....	.....2,447,560	.....	.....	.....(249,749)	.....	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/04/2021....	11/19/2021....	...81,025	...20,552,725	253.66.....	.....	.....2,733,773	.....	.....2,449,882	.....	.....2,775,506	.....	.....	.....(283,892)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/04/2021....	02/28/2022....	...111,795	...29,951,073	267.91.....	.....	.....2,234,788	.....	.....2,067,643	.....	.....2,279,295	.....	.....	.....(167,145)	.....	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/04/2021....	11/12/2021....	...64,333	...16,319,279	253.67.....	.....	.....2,169,942	.....	.....1,938,367	.....	.....2,203,089	.....	.....	.....(231,575)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/04/2021....	01/28/2022....	...98,443	...26,228,171	266.43.....	.....	.....2,095,852	.....	.....1,924,373	.....	.....2,137,608	.....	.....	.....(171,479)	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/04/2021....	12/27/2021....	...117,528	...30,835,882	262.37.....	.....	.....2,953,484	.....	.....2,685,887	.....	.....3,009,925	.....	.....	.....(267,598)	.....	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/04/2021....	07/30/2021....	...89,563	...23,446,643	261.79.....	.....	.....2,292,807	.....	.....1,874,525	.....	.....2,340,684	.....	.....	.....(418,282)	.....	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/04/2021....	10/13/2021....	...102,766	...26,723,284	260.04.....	.....	.....2,812,707	.....	.....2,472,155	.....	.....2,865,807	.....	.....	.....(340,552)	.....	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/04/2021....	10/29/2021....	...95,273	...24,289,006	254.94.....	.....	.....3,092,575	.....	.....2,743,205	.....	.....3,141,837	.....	.....	.....(349,371)	.....	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/04/2021....	09/03/2021....	...62,699	...16,362,467	260.97.....	.....	.....1,657,125	.....	.....1,412,631	.....	.....1,690,018	.....	.....	.....(244,494)	.....	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/04/2021....	10/29/2021....	...12,256	...3,239,070	264.29.....	.....	.....284,088	.....	.....251,995	.....	.....290,143	.....	.....	.....(32,094)	.....	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/04/2021....	08/20/2021....	...86,178	...22,801,816	264.59.....	.....	.....1,966,580	.....	.....1,652,393	.....	.....2,011,566	.....	.....	.....(314,187)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/04/2021....	01/14/2022....	...84,788	...22,019,329	259.7.....		2,354,551		2,153,371		2,395,594			(201,180)				03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
JUL 21 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/04/2021....	07/30/2021....	...82,379	...22,043,021	267.58.....	.....	.....1,634,403	.....	.....1,336,235	.....	.....1,677,146	.....	.....	.....(298,168)	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/04/2021....	12/27/2021....	...83,917	...22,156,664	264.03.....	.....	.....1,973,733	.....	.....1,794,905	.....	.....2,012,653	.....	.....	.....(178,828)	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/04/2021....	12/27/2021....	...91,899	...23,637,440	257.21.....	.....	.....2,776,280	.....	.....2,524,738	.....	.....2,822,983	.....	.....	.....(251,542)	.....	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/04/2021....	11/19/2021....	...55,151	...13,988,932	253.65.....	.....	.....1,861,330	.....	.....1,668,038	.....	.....1,889,736	.....	.....	.....(193,292)	.....	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/04/2021....	08/20/2021....	...89,034	...23,091,035	259.35.....	.....	.....2,496,521	.....	.....2,097,668	.....	.....2,543,937	.....	.....	.....(398,852)	.....	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/04/2021....	09/03/2021....	...83,195	...22,148,104	266.22.....	.....	.....1,765,392	.....	.....1,504,925	.....	.....1,807,631	.....	.....	.....(260,468)	.....	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/04/2021....	11/30/2021....	...70,727	...17,838,751	252.22.....	.....	.....2,488,174	.....	.....2,240,275	.....	.....2,524,467	.....	.....	.....(247,899)	.....	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/04/2021....	11/30/2021....	...59,066	...14,894,701	252.17.....	.....	.....2,080,899	.....	.....1,873,577	.....	.....2,111,205	.....	.....	.....(207,322)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/04/2021....	02/11/2022....	...82,054	...21,995,470	268.06.....	.....	.....1,624,675	.....	.....1,497,157	.....	.....1,657,998	.....	.....	.....(127,518)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/04/2021....	01/14/2022....	...98,507	...26,262,954	266.61.....	.....	.....2,076,528	.....	.....1,899,103	.....	.....2,119,493	.....	.....	.....(177,425)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/04/2021....	01/14/2022....	...52,499	...13,643,999	259.89.....	.....	.....1,447,926	.....	.....1,324,211	.....	.....1,473,456	.....	.....	.....(123,715)	.....	.....	.....	03.....
SEP 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/04/2021....	09/24/2021....	...65,269	...16,965,964	259.94.....	.....	.....1,792,280	.....	.....1,555,067	.....	.....1,826,493	.....	.....	.....(237,214)	.....	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/08/2021....	11/12/2021....	...112,766	...40,435,607	358.58.....	.....	.....3,256,680	.....	.....2,955,862	.....	.....3,404,933	.....	.....	.....(300,818)	.....	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/08/2021....	10/15/2021....	...88,436	...32,083,834	362.79.....	.....	.....2,190,569	.....	.....1,962,591	.....	.....2,303,191	.....	.....	.....(227,978)	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/08/2021....	04/17/2023....	...94,430	...34,786,079	368.38.....	.....	.....2,163,389	.....	.....2,098,768	.....	.....2,244,859	.....	.....	.....(64,621)	.....	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/08/2021....	06/04/2021....	..110,364	...40,797,086	369.66.....	.....	.....1,953,439	.....	.....1,442,881	.....	.....2,101,428	.....	.....	.....(510,558)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/08/2021....	05/01/2023....	...79,258	...29,236,654	368.88.....	.....	.....1,792,814	.....	.....1,740,218	.....	.....1,859,762	.....	.....	.....(52,595)	.....	.....	.....	03.....
AUG 21 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/08/2021....	08/10/2021....	..112,694	...41,487,291	368.14.....	.....	.....2,190,778	.....	.....1,865,695	.....	.....2,332,160	.....	.....	.....(325,083)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/08/2021....	03/27/2023....	...78,138	...28,761,017	368.08.....	.....	.....1,798,736	.....	.....1,743,501	.....	.....1,867,171	.....	.....	.....(55,235)	.....	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/08/2021....	06/11/2021....	..117,159	...43,396,902	370.41.....	.....	.....1,992,876	.....	.....1,510,390	.....	.....2,145,483	.....	.....	.....(482,486)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/08/2021....	06/26/2023....	...76,558	...28,438,985	371.47.....	.....	.....1,613,842	.....	.....1,569,653	.....	.....1,673,504	.....	.....	.....(44,189)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/08/2021....	07/11/2023....	...41,778	...15,591,840	373.21.....		834,718		812,263		865,742			(22,454)				03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
JUL 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/08/2021....	07/24/2023....	...71,103	...26,612,375	374.28.....	.....	.....1,375,129	.....	.....1,338,691	.....	.....1,426,799	.....	.....	.....(36,438)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/08/2021....	07/17/2023....	...75,676	...28,193,940	372.56.....	.....	.....1,547,579	.....	.....1,506,238	.....	.....1,604,717	.....	.....	.....(41,341)	.....	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/08/2021....	07/16/2021....	...139,554	...51,685,034	370.36.....	.....	.....2,405,902	.....	.....1,980,243	.....	.....2,577,400	.....	.....	.....(425,660)	.....	.....	.....	03.....
JUN 21 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/08/2021....	06/21/2021....	...103,881	...38,513,695	370.75.....	.....	.....1,737,921	.....	.....1,357,233	.....	.....1,870,378	.....	.....	.....(380,687)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/08/2021....	05/15/2023....	...61,896	...22,917,443	370.26.....	.....	.....1,343,133	.....	.....1,304,421	.....	.....1,393,394	.....	.....	.....(38,712)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/08/2021....	05/22/2023....	...56,134	...20,693,278	368.64.....	.....	.....1,286,032	.....	.....1,249,289	.....	.....1,333,159	.....	.....	.....(36,744)	.....	.....	.....	03.....
JUL 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/08/2021....	07/03/2023....	...64,801	...24,056,094	371.23.....	.....	.....1,379,614	.....	.....1,342,151	.....	.....1,429,956	.....	.....	.....(37,463)	.....	.....	.....	03.....
SEP 21 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/08/2021....	09/03/2021....	...107,844	...40,023,977	371.13.....	.....	.....1,818,242	.....	.....1,584,613	.....	.....1,939,675	.....	.....	.....(233,629)	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/08/2021....	04/03/2023....	...76,194	...27,867,098	365.74.....	.....	.....1,892,653	.....	.....1,835,072	.....	.....1,962,460	.....	.....	.....(57,581)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/08/2021....	06/12/2023....	...70,148	...25,917,615	369.47.....	.....	.....1,572,720	.....	.....1,528,928	.....	.....1,629,993	.....	.....	.....(43,792)	.....	.....	.....	03.....
JUL 21 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/08/2021....	07/30/2021....	...95,386	...35,250,872	369.56.....	.....	.....1,722,672	.....	.....1,447,523	.....	.....1,840,068	.....	.....	.....(275,149)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/08/2021....	06/05/2023....	...48,946	...17,990,408	367.56.....	.....	.....1,163,924	.....	.....1,131,238	.....	.....1,205,708	.....	.....	.....(32,686)	.....	.....	.....	03.....
SEP 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/08/2021....	09/11/2023....	...51,121	...19,265,332	376.86.....	.....	.....919,661	.....	.....896,594	.....	.....953,841	.....	.....	.....(23,067)	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/08/2021....	12/10/2021....	...116,186	...42,473,009	365.56.....	.....	.....2,606,055	.....	.....2,389,668	.....	.....2,741,974	.....	.....	.....(216,387)	.....	.....	.....	03.....
OCT 21 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/08/2021....	10/29/2021....	...109,880	...39,365,555	358.26.....	.....	.....3,204,096	.....	.....2,890,504	.....	.....3,350,106	.....	.....	.....(313,592)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	02/24/2023....	...6,764	...2,639,864	390.27.....	.....	.....77,247	.....	.....74,877	.....	.....67,070	.....	.....	.....(2,370)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	03/08/2023....	...5,555	...2,176,098	391.71.....	.....	.....60,498	.....	.....58,672	.....	.....51,981	.....	.....	.....(1,826)	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	02/26/2024....	...66,773	...26,138,927	391.46.....	.....	.....984,233	.....	.....964,258	.....	.....788,659	.....	.....	.....(19,975)	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	02/27/2024....	...34,735	...13,592,598	391.32.....	.....	.....514,429	.....	.....503,998	.....	.....412,636	.....	.....	.....(10,431)	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	02/28/2024....	...23,255	...9,101,001	391.35.....	.....	.....344,180	.....	.....337,208	.....	.....276,088	.....	.....	.....(6,972)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	03/01/2024....	...88,053	...34,866,220	395.97.....	.....	.....1,134,119	.....	.....1,111,186	.....	.....875,507	.....	.....	.....(22,933)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	03/01/2024....	...14,303	...5,615,920	392.63.....		203,966		199,841		161,929			(4,124)				03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
MAR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	03/04/2024....	9,835	3,917,047	398.29.....	.....	.....118,114	.....	.....115,733	.....	.....89,278	.....	.....	.....(2,382)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	03/05/2024....	68,335	26,915,020	393.87.....	.....	.....940,970	.....	.....922,013	.....	.....739,279	.....	.....	.....(18,957)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	03/06/2024....	27,267	10,702,543	392.51.....	.....	.....391,280	.....	.....383,405	.....	.....310,923	.....	.....	.....(7,876)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	03/07/2024....	26,472	10,368,651	391.68.....	.....	.....389,407	.....	.....381,576	.....	.....311,630	.....	.....	.....(7,831)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	02/27/2023....	17,932	7,010,656	390.95.....	.....	.....199,766	.....	.....193,663	.....	.....172,652	.....	.....	.....(6,104)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	03/08/2024....	48,763	19,193,219	393.6.....	.....	.....677,809	.....	.....664,191	.....	.....533,902	.....	.....	.....(13,618)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	02/28/2023....	12,251	4,771,617	389.48.....	.....	.....144,687	.....	.....140,272	.....	.....126,373	.....	.....	.....(4,415)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	03/01/2023....	13,167	5,178,599	393.29.....	.....	.....133,781	.....	.....129,704	.....	.....113,585	.....	.....	.....(4,076)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	03/02/2023....	6,847	2,718,474	397.01.....	.....	.....59,709	.....	.....57,892	.....	.....49,145	.....	.....	.....(1,817)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	03/03/2023....	7,624	3,002,505	393.83.....	.....	.....75,934	.....	.....73,626	.....	.....64,175	.....	.....	.....(2,307)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	03/03/2023....	7,571	2,941,757	388.58.....	.....	.....92,739	.....	.....89,921	.....	.....81,530	.....	.....	.....(2,818)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	03/06/2023....	8,035	3,152,003	392.29.....	.....	.....85,330	.....	.....82,748	.....	.....73,027	.....	.....	.....(2,582)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	03/07/2023....	7,339	2,852,376	388.66.....	.....	.....89,903	.....	.....87,186	.....	.....78,974	.....	.....	.....(2,717)	.....	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	10/29/2021....	27,255	7,135,660	261.81.....	.....	.....713,539	.....	.....646,454	.....	.....712,161	.....	.....	.....(67,085)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	01/14/2022....	76,069	20,160,580	265.03.....	.....	.....1,758,716	.....	.....1,634,306	.....	.....1,752,242	.....	.....	.....(124,411)	.....	.....	.....	03.....
NOV 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	11/19/2021....	10,740	2,817,401	262.32.....	.....	.....275,919	.....	.....252,114	.....	.....275,315	.....	.....	.....(23,805)	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	12/27/2021....	38,994	10,026,496	257.13.....	.....	.....1,202,961	.....	.....1,112,636	.....	.....1,200,925	.....	.....	.....(90,325)	.....	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	08/20/2021....	51,578	13,374,733	259.31.....	.....	.....1,477,199	.....	.....1,279,038	.....	.....1,475,782	.....	.....	.....(198,161)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	02/28/2022....	46,947	12,255,642	261.05.....	.....	.....1,268,991	.....	.....1,190,570	.....	.....1,265,583	.....	.....	.....(78,421)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	02/11/2022....	53,620	14,012,954	261.34.....	.....	.....1,433,253	.....	.....1,340,239	.....	.....1,429,426	.....	.....	.....(93,013)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	01/09/2023....	68,815	19,673,526	285.89.....	.....	.....609,701	.....	.....589,711	.....	.....596,856	.....	.....	.....(19,990)	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	12/03/2021....	27,844	7,093,745	254.77.....		924,133		848,553		922,935			(75,580)				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)
SEP 21 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	09/03/2021....	...43,880	...11,452,205	260.99.....	.....	.....1,183,001	.....	.....1,036,787	.....	.....1,181,888	.....	.....	.....(146,214)	.....	.....	.....	03.....
JUL 21 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	07/30/2021....	...52,239	...13,681,334	261.9.....	.....	.....1,360,820	.....	.....1,151,463	.....	.....1,359,495	.....	.....	.....(209,357)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	04/18/2022....	...36,477	...9,667,082	265.02.....	.....	.....850,274	.....	.....804,087	.....	.....846,399	.....	.....	.....(46,188)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	02/28/2022....	...61,217	...16,487,607	269.33.....	.....	.....1,175,369	.....	.....1,102,734	.....	.....1,167,911	.....	.....	.....(72,635)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	01/14/2022....	...49,727	...13,326,959	268.....	.....	.....1,008,970	.....	.....937,596	.....	.....1,004,303	.....	.....	.....(71,374)	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	12/10/2021....	...69,384	...18,159,107	261.72.....	.....	.....1,824,792	.....	.....1,679,338	.....	.....1,820,556	.....	.....	.....(145,454)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	01/13/2023....	...50,746	...14,498,543	285.71.....	.....	.....455,696	.....	.....440,844	.....	.....446,130	.....	.....	.....(14,852)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	02/11/2022....	...42,710	...11,509,799	269.49.....	.....	.....811,482	.....	.....758,819	.....	.....806,422	.....	.....	.....(52,663)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	01/28/2022....	...57,909	...15,030,759	259.56.....	.....	.....1,648,079	.....	.....1,536,517	.....	.....1,644,588	.....	.....	.....(111,562)	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	12/10/2021....	...47,133	...12,090,170	256.51.....	.....	.....1,482,815	.....	.....1,364,619	.....	.....1,480,564	.....	.....	.....(118,195)	.....	.....	.....	03.....
JUL 22 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	07/18/2022....	...34,066	...9,523,781	279.57.....	.....	.....396,526	.....	.....378,938	.....	.....390,328	.....	.....	.....(17,588)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	03/07/2022....	...34,966	...9,245,132	264.4.....	.....	.....832,551	.....	.....782,094	.....	.....829,409	.....	.....	.....(50,458)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	05/16/2022....	...41,068	...11,118,383	270.73.....	.....	.....748,262	.....	.....710,244	.....	.....742,578	.....	.....	.....(38,018)	.....	.....	.....	03.....
DEC 21 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	12/03/2021....	...42,431	...11,004,865	259.36.....	.....	.....1,214,371	.....	.....1,115,054	.....	.....1,212,444	.....	.....	.....(99,317)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	01/23/2023....	...75,676	...21,557,000	284.86.....	.....	.....718,163	.....	.....695,098	.....	.....704,366	.....	.....	.....(23,065)	.....	.....	.....	03.....
OCT 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2021....	10/13/2021....	...48,418	...12,959,998	267.67.....	.....	.....988,208	.....	.....888,480	.....	.....984,820	.....	.....	.....(99,727)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/15/2021....	03/03/2022....	...18,527	...7,160,639	386.5.....	.....	.....166,927	.....	.....159,361	.....	.....158,455	.....	.....	.....(7,566)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/15/2021....	03/03/2022....	.....	.....	409.7.....	.....	.....(0)	.....	.....(0)	.....	.....(24,503)	.....	.....	.....	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/15/2021....	03/14/2022....	...9,266	...3,608,586	389.44.....	.....	.....81,449	.....	.....77,869	.....	.....66,613	.....	.....	.....(3,580)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/15/2021....	03/14/2022....	.....	.....	423.73.....	.....	.....(0)	.....	.....(0)	.....	.....(2,830)	.....	.....	.....	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/15/2021....	03/04/2022....	...20,520	...7,893,780	384.68.....	.....	.....208,077	.....	.....198,672	.....	.....196,468	.....	.....	.....(9,405)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/15/2021....	03/04/2022....	.....	.....	410.44.....	.....	.....(0)	.....	.....(0)	.....	.....(25,331)	.....	.....	.....	.....	.....	.....	03.....

QE06.197

SCHEDULE DB - PART A - SECTION 1

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

QE06.198

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	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)
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/15/2021....	03/04/2022....	...24,005	9,263,204	385.88.....	.....	.....241,734	.....	.....230,808	.....	.....213,648	.....	.....	.....(10,926)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/15/2021....	03/04/2022....	.....	.....	415.89.....	.....	.....(0)	.....	.....(0)	.....	.....(16,758)	.....	.....	.....	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/15/2021....	03/04/2022....	...24,580	9,489,955	386.08.....	.....	.....234,004	.....	.....223,428	.....	.....216,075	.....	.....	.....(10,576)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/15/2021....	03/04/2022....	.....	.....	411.77.....	.....	.....(0)	.....	.....(0)	.....	.....(26,522)	.....	.....	.....	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/15/2021....	03/07/2022....	...13,020	5,030,666	386.39.....	.....	.....131,368	.....	.....125,481	.....	.....112,688	.....	.....	.....(5,888)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/15/2021....	03/07/2022....	.....	.....	419.45.....	.....	.....(0)	.....	.....(0)	.....	.....(6,227)	.....	.....	.....	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/15/2021....	03/08/2022....	...12,618	4,873,974	386.27.....	.....	.....128,452	.....	.....122,711	.....	.....110,165	.....	.....	.....(5,741)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/15/2021....	03/08/2022....	.....	.....	419.94.....	.....	.....(0)	.....	.....(0)	.....	.....(5,745)	.....	.....	.....	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/15/2021....	03/09/2022....	...25,642	9,923,026	386.98.....	.....	.....231,549	.....	.....221,230	.....	.....214,449	.....	.....	.....(10,320)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/15/2021....	03/09/2022....	.....	.....	411.48.....	.....	.....(0)	.....	.....(0)	.....	.....(29,220)	.....	.....	.....	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/15/2021....	03/10/2022....	...14,475	5,611,139	387.64.....	.....	.....123,328	.....	.....117,847	.....	.....116,260	.....	.....	.....(5,481)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/15/2021....	03/10/2022....	.....	.....	410.23.....	.....	.....(0)	.....	.....(0)	.....	.....(18,771)	.....	.....	.....	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/15/2021....	03/11/2022....	...116,851	45,470,132	389.13.....	.....	.....983,883	.....	.....940,276	.....	.....853,491	.....	.....	.....(43,607)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/15/2021....	03/11/2022....	.....	.....	415.93.....	.....	.....(0)	.....	.....(0)	.....	.....(84,686)	.....	.....	.....	.....	.....	.....	03.....
MAR 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	03/16/2021....	03/15/2022....	#####	...70,058,901	3,968.94.....	.....	.....2,681,154	.....	.....2,570,667	.....	.....2,090,991	.....	.....	.....(110,487)	.....	.....	.....	03.....
MAR 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	03/16/2021....	03/15/2022....	#####	...64,942,596	3,968.94.....	.....	.....2,801,624	.....	.....2,686,172	.....	.....2,190,481	.....	.....	.....(115,452)	.....	.....	.....	03.....
MAR 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	03/16/2021....	03/15/2022....	4,287,201	4,287,201	3,968.94.....	.....	.....166,944	.....	.....160,064	.....	.....130,263	.....	.....	.....(6,880)	.....	.....	.....	03.....
MAR 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	03/16/2021....	03/15/2022....	3,490,397	3,490,397	3,968.94.....	.....	.....144,921	.....	.....138,949	.....	.....113,028	.....	.....	.....(5,972)	.....	.....	.....	03.....
MAR 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	03/16/2021....	03/15/2022....	..928,158	928,158	3,968.94.....	.....	.....41,006	.....	.....39,316	.....	.....32,078	.....	.....	.....(1,690)	.....	.....	.....	03.....
MAR 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	03/16/2021....	03/15/2022....	8,628,248	8,628,248	3,968.94.....	.....	.....432,275	.....	.....414,462	.....	.....341,288	.....	.....	.....(17,814)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Call..	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/17/2021....	03/15/2022....	...47,591	...18,550,164	389.78.....	.....	.....425,943	.....	.....409,515	.....	.....335,440	.....	.....	.....(16,428)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call..	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/17/2021....	03/15/2023....	8,290	...3,231,459	389.78.....	.....	.....105,703	.....	.....103,671	.....	.....85,283	.....	.....	.....(2,033)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
MAR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	03/17/2021....	03/15/2022....	7,509	29,802,374	3,968.94.....	1,039,232	.....	.....	.....999,151	.....	.....2,122,381	.....	.....	.....(40,081)	.....	.....	.....	03.....
MAR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	03/17/2021....	03/15/2022....	.....	.....	4,246.77.....	(0)	.....	.....	.....(0)	.....	.....(1,057,100)	.....	.....	.....	.....	.....	.....	03.....
MAR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	03/17/2021....	03/15/2022....	16,797	66,666,047	3,968.94.....	2,696,916	.....	.....	.....2,592,903	.....	.....4,747,635	.....	.....	.....(104,013)	.....	.....	.....	03.....
MAR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	03/17/2021....	03/15/2022....	.....	.....	4,306.3.....	(0)	.....	.....	.....(0)	.....	.....(1,955,692)	.....	.....	.....	.....	.....	.....	03.....
MAR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	03/17/2021....	03/15/2022....	747	2,964,362	3,968.94.....	109,114	.....	.....	.....104,906	.....	.....211,108	.....	.....	.....(4,208)	.....	.....	.....	03.....
MAR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	03/17/2021....	03/15/2022....	.....	.....	4,266.61.....	(0)	.....	.....	.....(0)	.....	.....(98,893)	.....	.....	.....	.....	.....	.....	03.....
MAR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	03/17/2021....	03/15/2022....	255	1,013,429	3,968.94.....	40,099	.....	.....	.....38,553	.....	.....72,172	.....	.....	.....(1,547)	.....	.....	.....	03.....
MAR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	03/17/2021....	03/15/2022....	.....	.....	4,296.38.....	(0)	.....	.....	.....(0)	.....	.....(30,724)	.....	.....	.....	.....	.....	.....	03.....
MAR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	03/17/2021....	03/15/2022....	593	2,353,026	3,968.94.....	106,732	.....	.....	.....102,615	.....	.....167,571	.....	.....	.....(4,116)	.....	.....	.....	03.....
MAR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	03/17/2021....	03/15/2022....	.....	.....	4,365.83.....	(0)	.....	.....	.....(0)	.....	.....(56,000)	.....	.....	.....	.....	.....	.....	03.....
FEB 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/18/2021....	02/17/2023....	9,104	2,911,726	319.83.....	72,514	.....	.....	.....71,170	.....	.....57,651	.....	.....	.....(1,345)	.....	.....	.....	03.....
FEB 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/18/2021....	02/12/2024....	17,487	5,630,717	322.....	173,898	.....	.....	.....171,767	.....	.....129,700	.....	.....	.....(2,131)	.....	.....	.....	03.....
FEB 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/18/2021....	02/15/2024....	14,804	4,757,922	321.4.....	151,244	.....	.....	.....149,396	.....	.....113,357	.....	.....	.....(1,848)	.....	.....	.....	03.....
FEB 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/18/2021....	02/20/2024....	19,312	6,152,892	318.6.....	221,688	.....	.....	.....218,992	.....	.....170,054	.....	.....	.....(2,696)	.....	.....	.....	03.....
FEB 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/18/2021....	02/22/2024....	28,776	9,332,047	324.3.....	261,920	.....	.....	.....258,740	.....	.....191,096	.....	.....	.....(3,179)	.....	.....	.....	03.....
FEB 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/18/2021....	02/23/2024....	13,295	4,265,493	320.83.....	139,842	.....	.....	.....138,146	.....	.....105,236	.....	.....	.....(1,696)	.....	.....	.....	03.....
FEB 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/18/2021....	02/23/2024....	9,447	3,077,950	325.81.....	80,692	.....	.....	.....79,713	.....	.....58,034	.....	.....	.....(979)	.....	.....	.....	03.....
FEB 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/18/2021....	02/27/2024....	17,727	5,602,748	316.06.....	225,665	.....	.....	.....222,939	.....	.....176,483	.....	.....	.....(2,726)	.....	.....	.....	03.....
MAR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/18/2021....	03/01/2024....	23,816	7,596,978	318.98.....	271,034	.....	.....	.....267,769	.....	.....207,059	.....	.....	.....(3,265)	.....	.....	.....	03.....
MAR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/18/2021....	03/01/2024....	10,300	3,312,200	321.58.....	105,579	.....	.....	.....104,307	.....	.....78,897	.....	.....	.....(1,272)	.....	.....	.....	03.....
MAR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/18/2021....	03/05/2024....	25,316	8,124,789	320.93.....	267,218	.....	.....	.....264,011	.....	.....200,732	.....	.....	.....(3,208)	.....	.....	.....	03.....
FEB 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/18/2021....	02/23/2023....	11,210	3,607,381	321.81.....	81,015			79,525		63,062			(1,490)				03.....

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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MAR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/18/2021....	03/08/2024....	19,117	6,041,617	316.04.....		244,951		242,019		191,400			(2,932)				03.....
MAR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/18/2021....	03/08/2024....	12,488	4,039,350	323.45.....	.....	.....119,149	.....	.....117,723	....	.....87,501	.....	.....	.....(1,426)	.....	.....	.....	03.....
MAR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/18/2021....	03/11/2024....	12,012	3,927,533	326.98.....	.....	.....98,942	.....	.....97,760	....	.....70,271	.....	.....	.....(1,181)	.....	.....	.....	03.....
MAR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/18/2021....	03/13/2024....	14,288	4,576,610	320.32.....	.....	.....155,419	.....	.....153,567	....	.....117,251	.....	.....	.....(1,852)	.....	.....	.....	03.....
MAR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/18/2021....	03/15/2024....	20,023	6,483,486	323.81.....	.....	.....189,214	.....	.....186,963	....	.....138,398	.....	.....	.....(2,250)	.....	.....	.....	03.....
MAR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/18/2021....	03/15/2024....	12,919	4,180,127	323.56.....	.....	.....123,359	.....	.....121,892	....	.....90,435	.....	.....	.....(1,467)	.....	.....	.....	03.....
MAR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/18/2021....	03/15/2024....	7,822	2,574,666	329.16.....	.....	.....58,802	.....	.....58,103	....	.....40,852	.....	.....	.....(699)	.....	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/18/2021....	03/15/2022....	12,239	3,831,033	313.01.....	.....	.....93,505	.....	.....90,147	....	.....85,445	.....	.....	.....(3,358)	.....	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/18/2021....	03/15/2023....	8,255	2,583,979	313.01.....	.....	.....94,007	.....	.....92,326	....	.....79,103	.....	.....	.....(1,681)	.....	.....	.....	03.....
FEB 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/18/2021....	02/28/2023....	10,633	3,361,220	316.11.....	.....	.....103,266	.....	.....101,380	....	.....84,871	.....	.....	.....(1,886)	.....	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/18/2021....	03/07/2023....	9,746	3,099,596	318.04.....	.....	.....86,637	.....	.....85,071	....	.....69,904	.....	.....	.....(1,567)	.....	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/18/2021....	03/15/2023....	8,507	2,700,140	317.42.....	.....	.....78,587	.....	.....77,182	....	.....63,694	.....	.....	.....(1,405)	.....	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/18/2021....	03/17/2023....	8,474	2,724,999	321.56.....	.....	.....63,648	.....	.....62,513	....	.....49,537	.....	.....	.....(1,135)	.....	.....	.....	03.....
JAN 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/18/2021....	01/30/2024....	12,620	3,985,238	315.79.....	.....	.....159,610	.....	.....157,630	....	.....125,502	.....	.....	.....(1,980)	.....	.....	.....	03.....
FEB 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/18/2021....	02/07/2024....	13,749	4,408,367	320.64.....	.....	.....144,066	.....	.....142,293	....	.....108,800	.....	.....	.....(1,774)	.....	.....	.....	03.....
FEB 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/18/2021....	02/09/2024....	10,500	3,353,652	319.41.....	.....	.....115,817	.....	.....114,393	....	.....88,361	.....	.....	.....(1,423)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/19/2021....	02/17/2023....	2,277	910,207	399.75.....	.....	.....18,830	.....	.....18,507	....	.....13,965	.....	.....	.....(323)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/19/2021....	03/17/2023....	9,404	3,717,747	395.33.....	.....	.....96,016	.....	.....94,434	....	.....74,497	.....	.....	.....(1,583)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/19/2021....	01/22/2024....	879	348,878	397.03.....	.....	.....11,371	.....	.....11,239	....	.....8,175	.....	.....	.....(131)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/19/2021....	03/08/2024....	62,365	24,606,052	394.55.....	.....	.....892,441	.....	.....882,571	....	.....658,224	.....	.....	.....(9,870)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/19/2021....	03/11/2024....	15,066	6,047,530	401.39.....	.....	.....175,072	.....	.....173,141	....	.....120,973	.....	.....	.....(1,931)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/19/2021....	03/12/2024....	72,966	29,002,530	397.48.....		958,044		947,487		687,762			(10,557)				03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
MAR 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/19/2021....	03/13/2024....	27,160	10,745,193	395.62.....	.....	.....377,529	.....	.....373,373	.....	.....275,734	.....	.....	.....(4,156)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/19/2021....	03/14/2024....	22,051	8,756,077	397.09.....	.....	.....293,273	.....	.....290,047	.....	.....211,352	.....	.....	.....(3,226)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/19/2021....	03/15/2024....	106,313	42,078,503	395.8.....	.....	.....1,471,366	.....	.....1,455,197	.....	.....1,072,894	.....	.....	.....(16,169)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/19/2021....	03/15/2024....	6,504	2,617,696	402.45.....	.....	.....73,305	.....	.....72,499	.....	.....50,099	.....	.....	.....(806)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/19/2021....	03/18/2024....	15,077	6,044,962	400.93.....	.....	.....178,516	.....	.....176,559	.....	.....123,995	.....	.....	.....(1,956)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/19/2021....	03/03/2023....	1,273	496,832	390.33.....	.....	.....15,643	.....	.....15,380	.....	.....12,653	.....	.....	.....(263)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/19/2021....	03/09/2023....	10,417	4,127,641	396.25.....	.....	.....101,772	.....	.....100,076	.....	.....78,235	.....	.....	.....(1,696)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/19/2021....	03/10/2023....	16,153	6,413,922	397.08.....	.....	.....152,643	.....	.....150,103	.....	.....116,460	.....	.....	.....(2,541)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/19/2021....	03/10/2023....	9,666	3,784,990	391.57.....	.....	.....113,868	.....	.....111,973	.....	.....91,187	.....	.....	.....(1,895)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/19/2021....	03/13/2023....	11,336	4,492,982	396.34.....	.....	.....110,754	.....	.....108,919	.....	.....85,090	.....	.....	.....(1,836)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/19/2021....	03/14/2023....	3,440	1,355,956	394.14.....	.....	.....36,777	.....	.....36,168	.....	.....28,806	.....	.....	.....(609)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/19/2021....	03/15/2023....	11,971	4,723,084	394.56.....	.....	.....125,930	.....	.....123,848	.....	.....98,292	.....	.....	.....(2,082)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/19/2021....	03/16/2023....	8,420	3,361,721	399.24.....	.....	.....73,172	.....	.....71,965	.....	.....54,688	.....	.....	.....(1,208)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/23/2021....	02/24/2022....	10,262	2,970,511	289.48.....	.....	.....55,207	.....	.....53,900	.....	.....48,500	.....	.....	.....(1,307)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/23/2021....	02/24/2022....	.....	.....	310.84.....	.....	.....(0)	.....	.....(0)	.....	.....(3,303)	.....	.....	.....	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/23/2021....	02/28/2022....	11,666	3,345,393	286.77.....	.....	.....75,711	.....	.....73,940	.....	.....70,819	.....	.....	.....(1,771)	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/23/2021....	02/28/2022....	.....	.....	307.39.....	.....	.....(0)	.....	.....(0)	.....	.....(6,524)	.....	.....	.....	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/23/2021....	03/02/2022....	14,780	4,251,072	287.62.....	.....	.....91,194	.....	.....89,073	.....	.....83,549	.....	.....	.....(2,121)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/23/2021....	03/02/2022....	.....	.....	308.55.....	.....	.....(0)	.....	.....(0)	.....	.....(7,049)	.....	.....	.....	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/23/2021....	03/07/2022....	10,303	2,957,308	287.02.....	.....	.....66,458	.....	.....64,934	.....	.....61,795	.....	.....	.....(1,523)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/23/2021....	03/07/2022....	.....	.....	307.9.....	.....	.....(0)	.....	.....(0)	.....	.....(5,576)	.....	.....	.....	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/23/2021....	03/09/2022....	10,233	2,941,113	287.41.....		64,469		63,000		59,503			(1,469)				03.....

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SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
MAR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/23/2021....	03/09/2022....	.....	.....	308.31.....	.....	.....(0)	.....	.....(0)	.....	.....(5,278)	.....	.....	.....	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/23/2021....	03/14/2022....	14,117	4,074,137	288.6.....	.....	.....82,584	.....	.....80,728	.....	.....74,467	.....	.....	.....(1,856)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/23/2021....	03/14/2022....	.....	.....	309.67.....	.....	.....(0)	.....	.....(0)	.....	.....(6,144)	.....	.....	.....	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/23/2021....	03/17/2022....	14,060	4,070,653	289.53.....	.....	.....77,327	.....	.....75,604	.....	.....68,519	.....	.....	.....(1,723)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/23/2021....	03/17/2022....	.....	.....	310.68.....	.....	.....(0)	.....	.....(0)	.....	.....(5,363)	.....	.....	.....	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/23/2021....	03/22/2022....	19,003	5,482,282	288.5.....	.....	.....113,066	.....	.....110,581	.....	.....102,346	.....	.....	.....(2,485)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/23/2021....	03/22/2022....	.....	.....	309.77.....	.....	.....(0)	.....	.....(0)	.....	.....(8,563)	.....	.....	.....	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/23/2021....	03/15/2022....	11,650	4,534,075	389.18.....	.....	.....97,047	.....	.....94,873	.....	.....85,322	.....	.....	.....(2,175)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/23/2021....	03/15/2022....	.....	.....	422.64.....	.....	.....(0)	.....	.....(0)	.....	.....(4,079)	.....	.....	.....	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/23/2021....	03/16/2022....	36,915	14,377,631	389.48.....	.....	.....255,082	.....	.....249,382	.....	.....265,478	.....	.....	.....(5,700)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/23/2021....	03/16/2022....	.....	.....	408.18.....	.....	.....(0)	.....	.....(0)	.....	.....(59,874)	.....	.....	.....	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/23/2021....	03/17/2022....	15,124	5,903,045	390.31.....	.....	.....93,013	.....	.....90,940	.....	.....103,103	.....	.....	.....(2,073)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/23/2021....	03/17/2022....	.....	.....	405.92.....	.....	.....(0)	.....	.....(0)	.....	.....(30,331)	.....	.....	.....	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/23/2021....	03/18/2022....	20,702	8,019,692	387.38.....	.....	.....173,486	.....	.....169,631	.....	.....170,824	.....	.....	.....(3,855)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/23/2021....	03/18/2022....	.....	.....	411.25.....	.....	.....(0)	.....	.....(0)	.....	.....(25,207)	.....	.....	.....	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/23/2021....	03/18/2022....	24,233	9,386,722	387.35.....	.....	.....219,068	.....	.....214,200	.....	.....200,333	.....	.....	.....(4,868)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/23/2021....	03/18/2022....	.....	.....	418.3.....	.....	.....(0)	.....	.....(0)	.....	.....(14,167)	.....	.....	.....	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/23/2021....	03/18/2022....	20,118	7,799,490	387.68.....	.....	.....166,580	.....	.....162,878	.....	.....162,907	.....	.....	.....(3,702)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/23/2021....	03/18/2022....	.....	.....	411.67.....	.....	.....(0)	.....	.....(0)	.....	.....(23,500)	.....	.....	.....	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/23/2021....	03/21/2022....	15,700	6,105,432	388.88.....	.....	.....133,607	.....	.....130,663	.....	.....118,262	.....	.....	.....(2,944)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/23/2021....	03/21/2022....	.....	.....	422.01.....	.....	.....(0)	.....	.....(0)	.....	.....(6,176)	.....	.....	.....	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/23/2021....	03/22/2022....	13,957	5,433,662	389.31.....	.....	.....116,961	.....	.....114,390	.....	.....102,399	.....	.....	.....(2,571)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/23/2021....	03/22/2022....	.....	.....	423.46.....	.....	.....(0)	.....	.....(0)	.....	.....(4,676)	.....	.....	.....	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/24/2021....	01/23/2023....	3,297	935,069	283.65.....	.....	.....36,921	.....	.....36,536	.....	.....32,921	.....	.....	.....(386)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/24/2021....	01/27/2023....	3,862	1,096,360	283.87.....	.....	.....42,870	.....	.....42,425	.....	.....38,170	.....	.....	.....(445)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/24/2021....	02/02/2023....	3,901	1,111,339	284.85.....	.....	.....41,395	.....	.....40,969	.....	.....36,554	.....	.....	.....(426)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/24/2021....	02/08/2023....	3,518	1,005,892	285.92.....	.....	.....35,498	.....	.....35,135	.....	.....31,059	.....	.....	.....(362)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/24/2021....	02/23/2023....	5,679	1,651,932	290.87.....	.....	.....44,639	.....	.....44,193	.....	.....37,240	.....	.....	.....(446)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/24/2021....	03/20/2023....	1,949	567,759	291.32.....	.....	.....15,280	.....	.....15,132	.....	.....12,679	.....	.....	.....(147)	.....	.....	.....	03.....
FEB 24 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/24/2021....	02/27/2024....	855	245,525	287.11.....	.....	.....10,664	.....	.....10,594	.....	.....8,640	.....	.....	.....(70)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/24/2021....	03/08/2024....	1,015	302,066	297.47.....	.....	.....8,327	.....	.....8,273	.....	.....5,985	.....	.....	.....(54)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/24/2021....	03/17/2023....	9,069	3,578,698	394.6.....	.....	.....90,873	.....	.....89,993	.....	.....74,456	.....	.....	.....(880)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/24/2021....	03/22/2024....	58,904	23,262,293	394.92.....	.....	.....809,927	.....	.....804,745	.....	.....617,627	.....	.....	.....(5,182)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/24/2021....	03/20/2023....	13,432	5,314,403	395.64.....	.....	.....129,354	.....	.....128,107	.....	.....105,090	.....	.....	.....(1,247)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/24/2021....	03/21/2023....	7,191	2,839,606	394.88.....	.....	.....71,479	.....	.....70,791	.....	.....58,449	.....	.....	.....(688)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/24/2021....	03/22/2023....	11,321	4,482,467	395.95.....	.....	.....107,887	.....	.....106,850	.....	.....87,389	.....	.....	.....(1,037)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/24/2021....	03/23/2023....	13,133	5,208,042	396.56.....	.....	.....122,137	.....	.....120,965	.....	.....98,449	.....	.....	.....(1,173)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/24/2021....	03/19/2024....	71,704	28,398,326	396.05.....	.....	.....951,511	.....	.....945,406	.....	.....718,254	.....	.....	.....(6,105)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/24/2021....	03/20/2024....	27,613	10,878,488	393.96.....	.....	.....390,450	.....	.....387,947	.....	.....300,125	.....	.....	.....(2,503)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/24/2021....	03/21/2024....	32,020	12,634,511	394.58.....	.....	.....444,760	.....	.....441,911	.....	.....339,995	.....	.....	.....(2,848)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/24/2021....	03/22/2024....	61,886	24,517,885	396.18.....	.....	.....819,367	.....	.....814,124	.....	.....617,802	.....	.....	.....(5,243)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/30/2021....	03/23/2022....	19,589	7,570,023	386.44.....	.....	.....175,715	.....	.....175,224	.....	.....172,367	.....	.....	.....(491)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/30/2021....	03/23/2022....	.....	.....	411.5.....	.....	.....(0)	.....	.....(0)	.....	.....(23,824)	.....	.....	.....	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/30/2021....	03/24/2022....	9,589	3,712,609	387.16.....	.....	.....70,578	.....	.....70,381	.....	.....80,832	.....	.....	.....(197)	.....	.....	.....	03.....

QE06.203

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

QE06.205

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

QE06.207

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97..	06/25/2015....	09/23/2025....		15,750,000	3.89 USD (3.43 GBP)			32,535	1,967,000		2,230,540		(113,000)			166,774		100 / QL.....
Pay Fixed CHF Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	09/11/2015....	10/08/2023....		49,129,990	3.55 USD (0.76 CHF)			345,241	(1,739,022)		209,930		3,356,022			390,211		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97..	01/28/2016....	04/27/2026....		28,784,000	3.37 USD (2.93 GBP)			42,333	1,218,000		1,264,792		(226,000)			324,274		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	03/08/2016....	06/06/2026....		48,178,000	3.66 USD (3.05 GBP)			82,691	1,315,800		1,694,124		(384,200)			548,590		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	07/21/2016....	09/14/2031....		17,141,800	3.46 USD (2.54 GBP)			33,755	(776,100)		(877,459)		(146,900)			277,239		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	08/12/2016....	11/14/2026....		29,831,000	3.39 USD (2.28 GBP)			71,125	(1,869,900)		(1,169,563)		(259,900)			353,828		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	11/01/2016....	02/20/2027....		10,994,400	3.22 USD (2.52 GBP)			6,849	(1,410,300)		(1,502,226)		(101,700)			133,480		100 / QL.....
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	03/09/2017....	03/15/2027....		15,672,616	3.81 USD (0.49 JPY)			130,250	(584,609)		878,545		1,176,189			191,291		100 / QL.....
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	03/09/2017....	03/15/2029....		15,672,616	3.91 USD (0.58 JPY)			130,905	(584,609)		971,940		1,176,189			221,112		100 / QL.....
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	05/02/2017....	05/11/2027....		29,946,524	3.36 USD (0.3 JPY)			229,406	(400,297)		2,004,933		2,195,552			370,269		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	05/24/2017....	08/17/2027....		3,355,500	3.75 USD (1.77 EUR)			15,832	(163,500)		(149,917)		145,800			42,390		100 / QL.....

QE06.212

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	05/24/2017....	08/17/2027....		32,436,500	3.75 USD (1.77 EUR)			153,040	(1,580,500)		(1,449,195)		1,409,400			409,766		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	06/02/2017....	06/26/2029....		45,052,000	3.99 USD (2.8 GBP)			110,740	(3,188,500)		(2,334,226)		(395,500)			646,768		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	06/08/2017....	09/13/2027....		34,782,000	3.99 USD (1.96 EUR)			170,638	(1,581,000)		(1,377,290)		1,506,600			441,935		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	08/22/2017....	09/07/2027....		23,516,000	3.97 USD (2.02 EUR)			117,580	56,000		253,749		972,000			298,410		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	10/18/2017....	12/31/2042....		20,000,041	4.42 USD (3.12 GBP)			57,288	(961,146)		(717,705)		(171,850)			466,553		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	10/18/2017....	12/31/2042....		14,192,559	4.42 USD (3.12 GBP)			40,653	(682,054)		(509,302)		(121,950)			331,079		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	01/24/2018....	04/22/2028....		49,747,250	3.82 USD (2.45 GBP)			173,257	1,506,750		3,868,524		(395,500)			661,178		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	01/25/2018....	03/14/2033....		14,294,000	4.45 USD (3.02 GBP)			51,744	511,000		1,315,196		(113,000)			247,183		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	01/25/2018....	03/14/2033....		11,435,200	4.45 USD (3.02 GBP)			41,395	408,800		1,052,157		(90,400)			197,747		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Societe General SA O2RNE8IBXP4R0TD8PU41....	03/06/2018....	03/31/2036....		8,680,000	4.69 USD (2.47 EUR)			51,159	469,000		700,092		340,200			168,149		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Societe General SA O2RNE8IBXP4R0TD8PU41....	03/06/2018....	03/31/2036....		12,400,000	4.69 USD (2.47 EUR)			73,084	670,000		1,000,131		486,000			240,213		100 / QL.....

QE06.213

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Floating GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	02/22/2018....	06/17/2030....		9,753,800	4.28 USD (BP0006M)			78,405	105,700		1,267,533		(79,100)			148,078		100 / QL.....
Pay Floating EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	02/22/2018....	06/17/2028....		22,184,100	4.2 USD (EUR006M)			225,980	1,070,100		3,983,521		874,800			298,027		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	06/14/2018....	06/29/2030....		10,503,900	5.31 USD (2.78 EUR)			66,109	(53,100)		320,768		437,400			159,750		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	06/14/2018....	06/29/2030....		10,503,900	5.31 USD (2.78 EUR)			66,109	(53,100)		320,768		437,400			159,750		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	06/27/2018....	09/27/2030....		11,844,000	4.19 USD (2.74 GBP)			38,970	(560,700)		(43,948)		(101,700)			182,515		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	06/27/2018....	09/27/2030....		11,844,000	4.19 USD (2.74 GBP)			38,970	(560,700)		(43,948)		(101,700)			182,515		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	08/07/2018....	11/07/2028....		16,828,500	4.19 USD (2.72 GBP)			53,890	(1,089,400)		(381,748)		(146,900)			232,132		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	10/31/2018....	01/31/2026....		12,810,000	4.34 USD (2.68 GBP)			46,425	(973,000)		(354,121)		(113,000)			140,926		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	10/31/2018....	01/31/2029....		20,496,000	4.48 USD (2.87 GBP)			70,744	(1,556,800)		(538,846)		(180,800)			287,014		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	11/16/2018....	01/09/2034....		23,122,800	4.56 USD (3.01 GBP)			79,606	(1,686,600)		(680,423)		(203,400)			413,412		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	11/26/2018....	12/05/2036....		7,932,400	5.64 USD (3.11 EUR)			48,652	(278,600)		(168,399)		340,200			157,119		100 / QL.....

QE06.214

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	11/26/2018....	12/05/2036....		7,948,248	5.64 USD (3.11 EUR)			48,749	(279,157)		(168,735)		340,880			157,433		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	02/26/2019....	09/16/2031....		10,520,800	4.19 USD (2.94 GBP)			27,063	(505,600)		(270,444)		(90,400)			170,201		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	03/22/2019....	04/05/2033....		13,084,800	4.73 USD (2.42 EUR)			72,329	(522,000)		(530,640)		563,760			226,842		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	03/22/2019....	04/05/2033....		13,084,800	4.73 USD (2.42 EUR)			72,329	(522,000)		(530,640)		563,760			226,842		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27..	05/15/2019....	05/31/2029....		7,849,800	3.94 USD (1.55 EUR)			45,957	(361,200)		(142,801)		340,200			112,204		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27..	05/15/2019....	05/31/2031....		2,242,800	4.05 USD (1.74 EUR)			12,666	(103,200)		(69,876)		97,200			35,767		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27..	05/15/2019....	05/31/2031....		8,971,200	4.05 USD (1.74 EUR)			50,663	(412,800)		(279,502)		388,800			143,066		100 / QL.....
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27..	05/30/2019....	08/28/2029....		20,724,000	3.54 USD (3.38 AUD)			(19,948)	(2,070,000)		(1,705,896)		288,000			300,613		100 / QL.....
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27..	05/30/2019....	08/28/2029....		13,816,000	3.54 USD (3.38 AUD)			(13,299)	(1,380,000)		(1,137,264)		192,000			200,409		100 / QL.....
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	08/01/2019....	08/22/2029....		14,794,267	2.95 USD (0.28 JPY)			99,178	343,400		1,141,782		1,045,501			214,389		100 / QL.....
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	08/01/2019....	08/22/2029....		5,547,850	2.95 USD (0.28 JPY)			37,192	128,775		428,168		392,063			80,396		100 / QL.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	08/01/2019....	08/22/2029....		29,588,534	2.95 USD (0.28 JPY)			198,356	686,800		2,283,563		2,091,002			428,779		100 / QL.....
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	09/13/2019....	07/16/2029....		2,748,800	3.9 USD (3.79 AUD)			(1,503)	(290,400)		(267,256)		38,400			39,593		100 / QL.....
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	09/13/2019....	07/16/2029....		8,246,400	3.9 USD (3.79 AUD)			(4,510)	(871,200)		(801,768)		115,200			118,778		100 / QL.....
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	09/13/2019....	07/16/2029....		14,087,600	3.9 USD (3.79 AUD)			(7,705)	(1,488,300)		(1,369,687)		196,800			202,913		100 / QL.....
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	09/13/2019....	07/16/2029....		4,123,200	3.9 USD (3.79 AUD)			(2,255)	(435,600)		(400,884)		57,600			59,389		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	09/23/2019....	12/31/2038....		9,088,640	4.61 USD (2.3 EUR)			49,731	(614,623)		(562,456)		402,028			191,533		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	09/23/2019....	12/31/2038....		6,059,094	4.61 USD (2.3 EUR)			33,154	(409,748)		(374,971)		268,019			127,689		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	09/23/2019....	12/31/2038....		2,494,327	4.61 USD (2.3 EUR)			13,648	(168,680)		(154,363)		110,334			52,565		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	10/02/2019....	09/30/2031....		6,567,000	3.44 USD (1.38 EUR)			94,575	(471,000)		(524,777)		291,600			106,432		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	10/02/2019....	09/30/2031....		7,661,500	3.44 USD (1.38 EUR)			110,338	(549,500)		(612,240)		340,200			124,171		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	10/02/2019....	09/30/2031....		3,283,500	3.44 USD (1.38 EUR)			47,288	(235,500)		(262,388)		145,800			53,216		100 / QL.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	02/20/2020....	05/19/2030....		9,729,000	3.01 USD (1.1 EUR)			44,619	(828,000)		(972,843)		437,400			147,063		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	02/20/2020....	05/19/2030....		9,729,000	3.01 USD (1.1 EUR)			44,619	(828,000)		(972,843)		437,400			147,063		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	03/11/2020....	12/31/2038....		4,145,705	3.69 USD (2.3 EUR)			13,601	(165,769)		(323,839)		178,634			87,366		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	03/25/2020....	02/12/2030....		8,640,000	4.12 USD (3.13 EUR)			15,339	(744,000)		(1,771,116)		388,800			128,709		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	03/25/2020....	02/12/2030....		10,800,000	4.12 USD (3.13 EUR)			19,174	(930,000)		(2,213,895)		486,000			160,887		100 / QL.....
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	09/02/2020....	09/25/2032....		40,474,398	2.19 USD (0.86 JPY)			142,642	1,637,692		(2,295,905)		2,809,784			686,154		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	09/04/2020....	09/18/2027....		19,534,143	2.97 USD (2.7 GBP)			4,704	(867,426)		(1,480,260)		(167,262)			248,461		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	09/04/2020....	09/18/2027....		6,598,530	2.97 USD (2.7 GBP)			1,589	(292,970)		(499,977)		(56,500)			83,929		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	10/01/2020....	10/29/2032....		17,021,550	2.76 USD (1.45 EUR)			57,340	13,050		(1,332,747)		704,700			289,730		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	10/01/2020....	10/29/2032....		5,869,500	2.76 USD (1.45 EUR)			19,772	4,500		(459,568)		243,000			99,907		100 / QL.....
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	10/08/2020....	06/30/2042....		3,042,575	3.75 USD (4.07 AUD)			(4,346)	(186,575)		(200,205)		40,800			70,149		100 / QL.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	10/08/2020....	06/30/2042....		...26,273,530	3.75 USD (4.07 AUD)			(37,532)	(1,611,130)		(1,728,833)		352,320			605,760		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency 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)			198,977	(150,400)		(3,117,389)		2,284,200			859,620		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency 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)			16,934	(12,800)		(265,310)		194,400			73,159		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency 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)			25,530	(1,044,000)		(1,923,110)		(169,500)			337,830		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency 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)			6,808	(278,400)		(512,829)		(45,200)			90,088		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency 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)			5,106	(208,800)		(384,622)		(33,900)			67,566		100 / QL.....
1019999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange.....										0	0	4,894,383	(25,538,847)	XXX	(9,689,733)	0	30,215,272	0	0	18,005,664	XXX	XXX

Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Total Return

[illegible]

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
1029999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Total Return.....										0	0	9,069	3,048,058	XXX	3,048,058	...3,048,058	0	0	0	816,233	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										0	0	4,903,452	(22,490,789)	XXX	(6,641,676)	...3,048,058	..30,215,272	0	0	18,821,897	XXX	XXX
Total - Swaps																						
1379999999. Total-Swaps-Foreign Exchange.....										0	0	4,894,383	(25,538,847)	XXX	(9,689,733)	0	..30,215,272	0	0	18,005,664	XXX	XXX
1389999999. Total-Swaps-Total Return.....										0	0	9,069	3,048,058	XXX	3,048,058	...3,048,058	0	0	0	816,233	XXX	XXX
1409999999. Total-Swaps.....										0	0	4,903,452	(22,490,789)	XXX	(6,641,676)	...3,048,058	..30,215,272	0	0	18,821,897	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										..747,245,117	..248,076,833	4,903,452	534,333,460	XXX	..1,470,810,390	...3,048,058	..30,215,272	(113,290,389)	..(152,725,660)	18,821,897	XXX	XXX
1759999999. TOTAL.....										..747,245,117	..248,076,833	4,903,452	534,333,460	XXX	..1,470,810,390	...3,048,058	..30,215,272	(113,290,389)	..(152,725,660)	18,821,897	XXX	XXX

QE06.219

(a)	Code	Description of Hedged Risk(s)
	1	REBALANCES PORTFOLIO DURATION
	2	MANAGES CASH FLOW RISK
	3	HEDGES THE EQUITY RISK OF A LIABILITY
	4	HEDGES THE INTEREST RATE RISK OF AN ASSET
	5	HEDGES THE INTEREST RATE RISK OF A LIABILITY
	6	HEDGES THE CREDIT RISK OF AN ASSET
	7	REPLICATION OF AN INDEX
	8	HEDGES THE CURRENCY RISK OF AN ASSET
	9	HEDGES THE CURRENCY RISK OF A LIABILITY
(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	QL	Qualitative Approach for Assessing Hedge Effectiveness

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

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

(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

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book Adjusted Carrying Value			Fair Value			12	13			
			4	5	6	7	8	9	10	11					
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	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		53,735,992		53,735,992	3,099,990	(499,527)	3,099,990	41,783,048	41,783,048			
NAIC 1 Designation															
Bank of America NA.....			B4TYDEB6GKMZO031MB27	Y.....	Y.....	5,734,000		10,474,507	(7,027,000)	0	39,675,375	(34,827,130)	0	2,502,824	216,331
Barclays Bank PLC.....			G5GSEF7VJP5I7OUK5573...	Y.....	Y.....	1,230,000		2,738,550	(8,138,247)	0	9,373,327	(9,327,295)	0	3,269,340	0
BNP Paribas.....			R0MUWSFPU8MPRO8K5P83	Y.....	Y.....	40,585,000		5,290,705	(8,029,770)	0	98,368,546	(58,795,668)	0	2,385,303	0
Citibank NA.....			E57ODZWZ7FF32WEFA76	Y.....	Y.....			7,346,468	(14,809,881)	0	11,533,100	(14,553,161)	0	6,395,706	0
Credit Suisse Intl.....			E58DKGMJYYYJLN8C3868.	Y.....	Y.....	52,393,000		22,015,220	(0)	0	60,727,500	(7,929,285)	405,215		0
JPMorgan Chase Bank NA.....			7H6GLXDRUGQFU57RNE97	Y.....	Y.....	1,052,633,000		435,967,348		0	1,067,692,944	(25,440,427)	0	1,245,840	0
Merrill Lynch Capital Services.....			GDWTXX036O1TB7DW3U69	Y.....	Y.....	3,490,000		2,292,500		0	3,346,495		0	365,675	0
Morgan Stanley & Co Intern.....			4PQUHN3JPFGFNF3BB653.	Y.....	Y.....	33,783,000		10,976,754	(0)		33,996,450		213,450		0
Royal Bank of Scotland.....			RR3QWICWWIPCS8A4S074	Y.....	Y.....	4,268,000		919,800	(5,172,818)	0	4,859,374	(1,150,065)	0	2,187,407	0
Societe General SA.....			O2RNE8IBXP4R0TD8PU41..	Y.....	Y.....	1,750,000		1,139,000		0	1,700,223		0	408,362	0
UBS AG.....			BFM8T61CT2L1QCEMIK50..	Y.....	Y.....	234,708,000		58,665,757		0	233,752,500		0	61,441	0
Wells Fargo Securities LLC.....			KB1H1DSPRFMYMCUFXT09	Y.....	Y.....	57,385,000		19,684,566	(0)	0	97,622,017	(39,814,428)	422,589		0
0299999999. Total NAIC 1 Designation.....						1,487,959,000	0	577,511,175	(43,177,716)	0	1,662,647,850	(191,837,460)	1,041,253	18,821,897	216,331
0999999999. Gross Totals.....						1,487,959,000	0	631,247,167	(43,177,716)	53,735,992	1,665,747,840	(192,336,987)	4,141,244	60,604,945	41,999,379
1. Offset per SSAP No. 64.....															
2. Net after right of offset per SSAP No. 64.....															
											631,247,167	(43,177,716)			

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
Bank of America Corp - CME/NYF/CBT.....	SNZ2OJLFK8MNNCLQOF39..	Cash.....	Cash.....	41,783,048	.....	.....41,783,048	.....	.....I.....
Citibank NA - OTC.....	E57ODZWZ7FF32WEFA76..	Cash.....	Cash.....	1,529,000	.....	.....1,529,000	.....	.....V.....
0199999999. Totals.....				43,312,048	0	43,312,048	XXX	XXX
Collateral Pledged to Reporting Entity								
Bank of America Corp - OTC.....	B4TYDEB6GKMZO031MB27..	Cash.....	Cash.....	5,734,000	.....	XXX	.....	.....V.....
Barclays Bank PLC - OTC.....	G5GSEF7VJP5I7OUK5573....	Cash.....	Cash.....	1,230,000	.....	XXX	.....	.....V.....
BNP Paribas - OTC.....	R0MUWSFPU8MPRO8K5P83...	Cash.....	Cash.....	40,585,000	.....	XXX	.....	.....V.....
Credit Suisse Intl - OTC.....	E58DKGMJYYYJLN8C3868...	Cash.....	Cash.....	52,393,000	.....	XXX	.....	.....V.....
JPMorgan Chase & Co - OTC.....	7H6GLXDRUGQFU57RNE97...	Cash.....	Cash.....	1,052,633,000	.....	XXX	.....	.....V.....
Merrill Lynch Capital Services - OTC.....	GDWTXX036O1TB7DW3U69...	Cash.....	Cash.....	3,490,000	.....	XXX	.....	.....V.....
Morgan Stanley & Co Intl Ltd - OTC.....	4PQUHN3JPFGFNF3BB653...	Cash.....	Cash.....	33,783,000	.....	XXX	.....	.....V.....
Royal Bank of Scotland - OTC.....	RR3QWICWWIPCS8A4S074...	Cash.....	Cash.....	4,268,000	.....	XXX	.....	.....V.....
Societe Generale - OTC.....	O2RNE8IBXP4R0TD8PU41...	Cash.....	Cash.....	1,750,000	.....	XXX	.....	.....V.....
UBS AG - OTC.....	BFM8T61CT2L1QCEMIK50...	Cash.....	Cash.....	234,708,000	.....	XXX	.....	.....V.....
Wells Fargo - OTC.....	KB1H1DSPRFMYMCUFXT09...	Cash.....	Cash.....	57,385,000	.....	XXX	.....	.....V.....
0299999999. Totals.....				1,487,959,000	0	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of the Current Statement Date

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

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

NONE

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

Reinvested Collateral Assets Owned as of Current Quarter

(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	59,729,005	59,729,005	01/04/2021.....
9199999	Total - Cash Equivalents (Schedule E Part 2 Type).....			59,729,005	59,729,005	XXX
9999999	Totals.....			59,729,005	59,729,005	XXX

General Interrogatories:

1. The activity for the year: Fair Value \$.....(8,570,117) Book/Adjusted Carrying Value \$.....(8,570,117)
2. Average balance for the year: Fair Value \$.....55,167,968 Book/Adjusted Carrying Value \$.....55,167,968
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....0 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned as of Current Quarter

(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

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

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount or interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Bank of New York Mellon..... New York, NY					2,682,498	2,298,182	36,202,990	XXX
JP Morgan Chase..... New York, NY					(38,717,322)	(24,117,999)	(22,079,228)	XXX
0199998. Deposits in.....4 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX			370,270	539,925	301,189	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	(35,664,554)	(21,279,892)	14,424,951	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(35,664,554)	(21,279,892)	14,424,951	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(35,664,554)	(21,279,892)	14,424,951	XXX

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2					3	4	5	6	7	8	9
CUSIP	Description					Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO												
38141W 32 3	Goldman Sachs Fin Sq Treas Oblig Fd.....					.....	03/31/2021.....	0.026	.....	.....5,347,932	90	158
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....						.....	.....	.....	.....	.....5,347,932	90	158
Qualified Cash Pools Under SSAP No. 2R												
	Nationwide Cash Management Co.....					.....	03/31/2021.....	0.045	.....	.....1,942,496,935	.....	.....84,015
8799999. Total - Qualified Cash Pools Under SSAP No. 2R.....						.....	.....	.....	.....	.....1,942,496,935	0	84,015
9999999. Total - Cash Equivalents.....						.....	.....	.....	.....	.....1,947,844,867	90	84,173