



QUARTERLY STATEMENT

As of June 30, 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) STATACCT@NATIONWIDE.COM (E-Mail Address)	614-249-1545 (Area Code) (Telephone Number) (Extension) 877-669-5908 (Fax Number)

OFFICERS

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

OTHER

PAMELA ANN BIESECKER	SVP-HEAD OF TAXATION	JAMES ROBERT FOWLER	EXEC VP-CIO
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	a. Is this an original filing?	Yes [X] No []
This 29th day of July	b. If no:	
	1. State the amendment number	
	2. Date filed	
	3. Number of pages attached	



NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
ASSETS

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds.....	26,242,535,467		26,242,535,467	24,756,220,478
2. Stocks:				
2.1 Preferred stocks.....	2,500,744		2,500,744	2,077,350
2.2 Common stocks.....	45,166,781		45,166,781	41,601,998
3. Mortgage loans on real estate:				
3.1 First liens.....	6,764,173,556		6,764,173,556	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 (\$.....(13,708,206)), cash equivalents (\$.....2,169,498,006) and short-term investments (\$.....373,200,000).....	2,528,989,800		2,528,989,800	1,694,472,907
6. Contract loans (including \$.....0 premium notes).....	146,829,730	7,489	146,822,241	140,886,346
7. Derivatives.....	534,023,102		534,023,102	1,202,875,801
8. Other invested assets.....	492,309,076	2,059,393	490,249,683	413,003,308
9. Receivables for securities.....	26,000,000		26,000,000	
10. Securities lending reinvested collateral assets.....	86,463,825		86,463,825	68,299,122
11. Aggregate write-ins for invested assets.....	111,663,528	0	111,663,528	53,316,976
12. Subtotals, cash and invested assets (Lines 1 to 11).....	36,980,655,609	2,066,882	36,978,588,727	34,990,886,693
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	267,540,054	32,222	267,507,832	251,733,090
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	15,784,107	13,413,648	2,370,459	2,857,413
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	40,650,096		40,650,096	40,002,395
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	9,291,045		9,291,045	4,910,012
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....	13,194,438		13,194,438	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.....	329,735,642	88,681,636	241,054,006	108,879,664
19. Guaranty funds receivable or on deposit.....	491,985		491,985	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.....	161,937		161,937	117,230
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	138,637,757	100,042,150	38,595,607	11,356,776
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	37,796,142,670	204,236,538	37,591,906,132	35,466,180,950
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	2,323,238,635		2,323,238,635	2,096,582,650
28. Total (Lines 26 and 27).....	40,119,381,305	204,236,538	39,915,144,767	37,562,763,600

DETAILS OF WRITE-INS				
1101. Other invested assets receivable.....	46,765,600		46,765,600	988,677
1102. Derivative collateral and receivables.....	64,897,928		64,897,928	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).....	111,663,528	0	111,663,528	53,316,976
2501. Accrued fees and other assets.....	46,438,161	7,842,554	38,595,607	11,356,776
2502. Deferred software costs.....	88,512,686	88,512,686	0	
2503. Disallowed interest maintenance reserve.....	3,686,910	3,686,910	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).....	138,637,757	100,042,150	38,595,607	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 \$.....30,854,845,287 less \$.....0 included in Line 6.3 (including \$.....1,128,474,805 Modco Reserve).....	30,854,845,287	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).....	285,683,737	87,396,689
4. Contract claims:		
4.1 Life.....	60,534,588	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).....	930,077	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.....	2,122,081	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 \$.....10,065,458 ceded.....	10,065,458	24,750,124
9.4 Interest Maintenance Reserve.....		
10. Commissions to agents due or accrued - life and annuity contracts \$....2,871,271, accident and health \$.....0 and deposit-type contract funds \$.....0.....	2,871,271	6,232,330
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued.....	2,696,199	2,666,717
13. Transfers to Separate Accounts due or accrued (net) (including \$.....(132,966,494) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(132,966,494)	(128,612,092)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	6,996,812	7,393,816
15.1 Current federal and foreign income taxes, including \$.....10,227,423 on realized capital gains (losses).....	103,910,012	
15.2 Net deferred tax liability.....		
16. Unearned investment income.....	213,285	231,203
17. Amounts withheld or retained by reporting entity as agent or trustee.....	2,765,652	988,677
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....		
19. Remittances and items not allocated.....	26,078,468	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.....	316,104,429	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.....	1,118,539,932	1,097,721,413
24.04 Payable to parent, subsidiaries and affiliates.....	54,417,201	75,188,374
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....	178,219,776	156,051,728
24.08 Derivatives.....	48,753,291	71,454,063
24.09 Payable for securities.....	1,999,204,294	1,191,581,777
24.10 Payable for securities lending.....	86,461,626	68,294,150
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	193,896,712	10,668,196
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	35,222,343,694	33,052,136,435
27. From Separate Accounts statement.....	2,323,238,635	2,096,582,650
28. Total liabilities (Lines 26 and 27).....	37,545,582,329	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.....	3,730,624,500	3,530,624,500
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	(1,363,702,062)	(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).....	2,366,922,438	2,411,404,515
38. Totals of Lines 29, 30 and 37.....	2,369,562,438	2,414,044,515
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	39,915,144,767	37,562,763,600

DETAILS OF WRITE-INS

2501. Reserve for escheat funds.....	8,416,705	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.....	182,091,756	79,608
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	193,896,712	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.....	2,292,325,568	2,473,413,091	4,626,872,028
2. Considerations for supplementary contracts with life contingencies.....	75,790	374,065	614,301
3. Net investment income.....	854,040,767	574,381,649	1,174,505,596
4. Amortization of Interest Maintenance Reserve (IMR).....	(1,157,587)	(1,293,685)	(2,713,240)
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....			
6. Commissions and expense allowances on reinsurance ceded.....	26,258,020	25,712,762	51,610,247
7. Reserve adjustments on reinsurance ceded.....	(80,089,049)	(87,833,010)	(166,449,832)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	41,154,024	40,073,832	80,236,203
8.2 Charges and fees for deposit-type contracts.....			
8.3 Aggregate write-ins for miscellaneous income.....	77,793,916	63,762,278	138,507,257
9. Totals (Lines 1 to 8.3).....	3,210,401,449	3,088,590,982	5,903,182,560
10. Death benefits.....	95,919,633	58,923,797	141,109,169
11. Matured endowments (excluding guaranteed annual pure endowments).....			
12. Annuity benefits.....	101,735,517	67,807,119	160,895,445
13. Disability benefits and benefits under accident and health contracts.....	136,230	71,442	149,476
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	1,008,690,414	453,580,032	1,296,308,601
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	2,156,153	2,198,148	4,631,007
18. Payments on supplementary contracts with life contingencies.....	633,524	709,719	1,347,833
19. Increase in aggregate reserves for life and accident and health contracts.....	1,379,467,385	1,521,244,145	3,161,854,690
20. Totals (Lines 10 to 19).....	2,588,738,856	2,104,534,402	4,766,296,221
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	334,606,101	301,600,562	592,110,392
22. Commissions and expense allowances on reinsurance assumed.....	2,980	3,391	6,470
23. General insurance expenses and fraternal expenses.....	176,408,329	172,455,747	351,673,589
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	30,020,569	25,175,349	47,246,341
25. Increase in loading on deferred and uncollected premiums.....	(993,256)	28,035	1,475,419
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	46,946,891	43,546,656	87,151,844
27. Aggregate write-ins for deductions.....	29,287,875	20,634,396	42,577,867
28. Totals (Lines 20 to 27).....	3,205,018,345	2,667,978,538	5,888,538,143
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	5,383,104	420,612,444	14,644,417
30. Dividends to policyholders and refunds to members.....	290,350	357,746	603,408
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	5,092,754	420,254,698	14,041,009
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	77,772,252	(101,786,635)	(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).....	(72,679,498)	522,041,333	52,785,964
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....10,640,309 (excluding taxes of \$.....(412,887) transferred to the IMR).....	(8,941,936)	(49,186,887)	46,234,221
35. Net income (Line 33 plus Line 34).....	(81,621,434)	472,854,446	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).....	(81,621,434)	472,854,446	99,020,185
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....8,333,194.....	32,350,023	(699,597,686)	(281,054,614)
39. Change in net unrealized foreign exchange capital gain (loss).....	(268,349)	(373,065)	(3,824,292)
40. Change in net deferred income tax.....	(24,914,589)	(173,436,847)	(41,655,079)
41. Change in nonadmitted assets.....	(10,718,835)	(9,628,697)	(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.....	(73,179,615)	4,030,851	(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.....	200,000,000	200,000,000	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.....	29,366,290	(16,281,694)	(32,819,707)
54. Net change in capital and surplus (Lines 37 through 53).....	(44,482,077)	(221,065,982)	198,282,943
55. Capital and surplus as of statement date (Lines 36 + 54).....	2,369,562,438	1,994,695,590	2,414,044,515
DETAILS OF WRITE-INS			
08.301. Miscellaneous income.....	77,793,916	63,762,278	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).....	77,793,916	63,762,278	138,507,257
2701. Net investment earnings on funds withheld by ceding company.....	29,287,875	20,634,396	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).....	29,287,875	20,634,396	42,577,867
5301. Adjustment to surplus for initial reinsurance transaction gains.....	(16,745,995)	(16,281,694)	(32,819,707)
5302. Correction of error - IUL reserves.....	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).....	29,366,290	(16,281,694)	(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.....	2,294,128,368	2,397,154,903	4,546,429,874
2. Net investment income.....	851,305,184	568,587,737	1,175,486,589
3. Miscellaneous income.....	150,472,013	321,219,657	421,333,607
4. Total (Lines 1 through 3).....	3,295,905,565	3,286,962,297	6,143,250,070
5. Benefit and loss related payments.....	1,337,645,722	665,165,907	1,740,675,059
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	51,301,293	41,476,811	84,434,153
7. Commissions, expenses paid and aggregate write-ins for deductions.....	567,696,526	522,298,361	1,039,127,949
8. Dividends paid to policyholders.....	307,777	345,201	628,671
9. Federal and foreign income taxes paid (recovered) net of \$(4,902,733) tax on capital gains (losses).....	(54,532,934)	125,765,888	125,833,732
10. Total (Lines 5 through 9).....	1,902,418,384	1,355,052,168	2,990,699,564
11. Net cash from operations (Line 4 minus Line 10).....	1,393,487,181	1,931,910,129	3,152,550,506
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	947,988,814	640,110,912	1,155,415,118
12.2 Stocks.....	3,615,170	35,759	1,400,269
12.3 Mortgage loans.....	137,184,182	56,350,004	154,902,233
12.4 Real estate.....			
12.5 Other invested assets.....	45,532,615	13,582,966	48,419,798
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	1,595,439	60,487	2,788,137
12.7 Miscellaneous proceeds.....	781,622,517	28,981,883	3,574,577
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,917,538,737	739,122,011	1,366,500,132
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	2,476,727,464	1,956,094,390	3,699,428,877
13.2 Stocks.....	6,257,149	3,226,935	3,918,393
13.3 Mortgage loans.....	268,839,667	686,519,570	1,104,698,724
13.4 Real estate.....			
13.5 Other invested assets.....	96,309,282	59,416,895	121,018,722
13.6 Miscellaneous applications.....	222,580,031	813,368,749	437,825,475
13.7 Total investments acquired (Lines 13.1 to 13.6).....	3,070,713,593	3,518,626,539	5,366,890,191
14. Net increase or (decrease) in contract loans and premium notes.....	5,933,491	9,513,330	13,135,872
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(1,159,108,347)	(2,789,017,858)	(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.....	200,000,000	200,000,000	500,000,000
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	198,287,048	3,868,640	14,900,528
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	201,851,011	252,395,957	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).....	600,138,059	456,264,597	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).....	834,516,893	(400,843,132)	(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).....	2,528,989,800	1,435,048,170	1,694,472,907
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Exchange of bond investment to bond investment.....	301,269,911	195,302,068	529,176,639
20.0002 Capitalized interest on mortgage loans.....	2,743,996	3,937,576	8,632,053
20.0003 Tax credit commitment liabilities.....	497,251	56,250	2,055,454
20.0004 Capitalized interest on bonds.....	5,371		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.....	1,058,971,984	852,809,071	1,803,176,238
3. Ordinary individual annuities.....	1,330,352,806	1,754,743,094	2,961,340,599
4. Credit life (group and individual).....			
5. Group life insurance.....			
6. Group annuities.....	49,939,254	430,202	137,527,920
7. A&H - group.....			
8. A&H - credit (group and individual).....			
9. A&H - other.....		169	236
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal (Lines 1 through 10).....	2,439,264,044	2,607,982,536	4,902,044,993
12. Fraternal (Fraternal Benefit Societies Only).....			
13. Subtotal (Lines 11 through 12).....	2,439,264,044	2,607,982,536	4,902,044,993
14. Deposit-type contracts.....	240,200,000	50,000,000	50,000,000
15. Total (Lines 13 and 14).....	2,679,464,044	2,657,982,536	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.

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 \$198,827,150 for the period ended June 30, 2021 and the Company’s statutory surplus decreased \$356,041,169 as of June 30, 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 June 30, 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	\$ (81,621,434)	\$ 99,020,185
(2) State Prescribed Practice that is an increase/(decrease) from NAIC SAP					
OAC 3901-1-67:					
Derivative instruments	86	4	3	(99,612,485)	-
Reserves for indexed annuities	51	4	19	496,869,096	-
Tax impact	101	4	32	(198,429,461)	-
(3) State Permitted Practice that is an increase/(decrease) from NAIC SAP				-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ <u>(280,448,584)</u>	\$ <u>99,020,185</u>
Surplus					
Nationwide Life and Annuity Insurance Company state basis (Page 3, Line					
(5) 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 2,369,562,438	\$ 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	(1,495,199,679)	-
Reserves for indexed annuities	51	3, 4	1, 19	1,044,514,680	-
Tax impact	101	2, 4	18.2, 32	94,643,830	-
(7) State Permitted Practice that is an increase/(decrease) from NAIC SAP					-
Subsidiary valuation - Olentangy	20	2	8	<u>67,000,000</u>	<u>67,000,000</u>
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ <u>2,658,603,607</u>	\$ <u>2,347,044,515</u>

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

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

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

C. Accounting Policies

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

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

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

D. Going Concern

Not applicable.

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 January 1, 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>(1,577,878)</u>
2. 12 Months or Longer	\$	<u>(7,118,607)</u>

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

1. Less than 12 Months	\$	<u>160,198,112</u>
2. 12 Months or Longer	\$	<u>185,960,538</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	NO		
b. Tri-Party (YES/NO)	YES	YES		

3. Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open - No Maturity	-	-	-	-
2. Overnight	\$81,617,386	\$94,167,239	-	-
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	\$86,463,825	-	-
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	\$96,050,584	\$-	\$-
b. Ending Balance	\$60,923,585	\$88,193,102	\$-	\$-

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	\$-	\$88,193,102	\$-	\$-	\$-	\$-	\$-	\$88,193,102
b. LB & SS - FV	-	-	-	-	-	-	-	-
c. Preferred Stock - FV	-	-	-	-	-	-	-	-
d. Common Stock	-	-	-	-	-	-	-	-
e. Mortgage Loans - FV	-	-	-	-	-	-	-	-
f. Real Estate - FV	-	-	-	-	-	-	-	-
g. Derivatives - FV	-	-	-	-	-	-	-	-
h. Other Invested Assets - FV	-	-	-	-	-	-	-	-
i. Total Assets - FV	\$-	\$88,193,102	\$-	\$-	\$-	\$-	\$-	\$88,193,102

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	\$94,167,239	-	-
2. Securities (FV)	-	-	-	-
3. Securities (BACV)	-	-	-	-
4. Nonadmitted Subset (BACV)	-	-	-	-
b. Ending Balance				
1. Cash	\$59,729,005	\$86,463,825	-	-
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	\$86,463,825	\$86,463,825
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	89%
(3) Short-term investments	11%
(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.

During 2021, the Company has received capital contributions totaling \$250,000,000 from Nationwide Life Insurance Company (NLIC) which included \$50,000,000 each on July 29, 2021, June 29, 2021, May 28, 2021, April 29, 2021 and March 30, 2021.

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, providing NTC 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 repaid 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, 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 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, \$20,000,000, \$11,700,000, \$8,000,000, \$10,000,000 and \$20,000,000 on March 3, 2021, March 4, 2021, April 8, 2021, April 26, 2021, May 26, 2021, June 21, 2021, June 29, 2021 and August 3, 2021 respectively, making the total outstanding principal \$278,200,000 as of the subsequent 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 June 30, 2021 and December 31, 2020. It is part of the Company's strategy to use these funds for operations, and any funds obtained from the FHLB for use in general operations, would be accounted for as borrowed money.

2. FHLB Capital Stock

a. Aggregate Totals

1. Current Year-end	1	2	3
	Total 2 + 3	General Account	Separate Accounts
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 25,000,000	\$ 25,000,000	\$ -
(c) Activity Stock	\$ 10,809,000	\$ 10,809,000	\$ -
(d) Excess Stock	\$ -	\$ -	\$ -
(e) Aggregate Total	\$ 35,809,000	\$ 35,809,000	\$ -
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$ 5,050,000,000	XXX	XXX
2. Prior Year-end	1	2	3
	Total 2 + 3	General Account	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	\$ 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 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption			
			3 Less Than 6 Months	4 6 months to Less Than 1 year	5 1 to Less Than 3 Years	6 3 to 5 Years
Class A	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Class B	\$ 25,000,000	\$ 25,000,000	\$ -	\$ -	\$ -	\$ -

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)	\$ 336,227,702	\$ 301,465,240	\$ 240,228,196
2. Current Year General Account Total Collateral Pledged	\$ 336,227,702	\$ 301,465,240	\$ 240,228,196
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)	\$ 336,227,702	\$ 301,465,240	\$ 240,228,196
2. Current Year General Account Maximum Collateral Pledged	\$ 336,227,702	\$ 301,465,240	\$ 240,228,196
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

1. Current Year	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	\$ -	\$ -	\$ -	\$ XXX
(b) Funding Agreements	\$ 240,228,196	\$ 240,228,196	\$ -	\$ 240,228,196
(c) Other	\$ -	\$ -	\$ -	\$ XXX
(d) Aggregate Total (a+b+c)	\$ 240,228,196	\$ 240,228,196	\$ -	\$ 240,228,196
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	\$ 240,228,196	\$ 240,228,196	\$ -
3. Other	\$ -	\$ -	\$ -
4. Aggregate Total			
Lines (1+2+3)	\$ 240,228,196	\$ 240,228,196	\$ -

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 the 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.

The following table summarizes assets and liabilities held at fair value as of June 30, 2021:

				Net Asset Value (NAV)		Total
	Level 1	Level 2	Level 3			
Assets at Fair Value						
Bonds	\$ -	\$ -	\$ 167,599	\$ -	\$ -	\$ 167,599
Preferred stocks unaffiliated	-	-	2,500,744	-	-	2,500,744
Common stocks unaffiliated	9,357,781	35,809,000	-	-	-	45,166,781
Separate account assets	2,323,238,635	-	-	-	-	2,323,238,635
Derivative assets	-	403,765	-	-	-	403,765
Total Assets at Fair Value/(NAV)	\$ 2,332,596,416	\$ 36,212,765	\$ 2,668,343	\$ -	\$ -	\$ 2,371,477,524
Derivative liabilities	\$ -	\$ 1,029,767	\$ -	\$ -	\$ -	\$ 1,029,767
Total Liabilities at Fair Value	\$ -	\$ 1,029,767	\$ -	\$ -	\$ -	\$ 1,029,767

The following table presents the rollforward of Level 3 assets held at fair value during the period ended June 30, 2021:

	Beginning Balance at 3/31/2021	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 6/30/2021
Assets at Fair Value										
Bonds	\$169,363	\$-	\$-	\$-	\$(1,650)	\$-	\$-	\$-	\$(114)	\$167,599
Preferred stocks unaffiliated	\$2,277,412	\$-	\$-	\$-	\$223,332	\$-	\$-	\$-	\$-	\$2,500,744
Total Assets at Fair Value	\$2,446,775	\$-	\$-	\$-	\$221,682	\$-	\$-	\$-	\$(114)	\$2,668,343

NOTES TO THE FINANCIAL STATEMENTS

B. & C. The following table summarizes the carrying value and fair value of the Company's assets and liabilities not held at fair value as of June 30, 2021:

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds	\$28,868,591,788	\$26,242,367,868	\$327,456,741	\$27,689,625,055	\$851,509,992	\$-	\$-
Mortgage loans, net of allowance	6,927,341,052	6,764,173,556	-	-	6,927,341,052	-	-
Cash, cash equivalents and short-term investments	2,528,989,800	2,528,989,800	372,048,614	2,156,941,186	-	-	-
Derivative assets	1,869,866,261	533,619,337	-	39,829,034	1,830,037,227	-	-
Policy loans ¹	146,822,242	146,822,242	-	-	146,822,242	-	-
Securities lending collateral assets	86,463,825	86,463,825	86,463,825	-	-	-	-
Total Assets	\$40,428,074,968	\$36,302,436,628	\$785,969,180	\$29,886,395,275	\$9,755,710,513	\$-	\$-
Liabilities							
Investment Contracts	\$246,009,800	\$245,980,227	\$-	\$-	\$246,009,800	\$-	\$-
Derivative liabilities	30,606,262	47,723,525	-	30,606,262	-	-	-
Total Liabilities	\$276,616,062	\$293,703,752	\$-	\$30,606,262	\$246,009,800	\$-	\$-

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 August 9, 2021 for the statutory statement issued on August 13, 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 August 9, 2021 for the statutory statement issued on August 13, 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.

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.

NOTES TO THE FINANCIAL STATEMENTS

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

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

Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics

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

Note 34 – Premium and Annuity Considerations Deferred and Uncollected

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

Note 35 – Separate Accounts

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

Note 36 – Loss/Claim Adjustment Expenses

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

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

Yes ☐ No ☒

1.2

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

Yes ☐ No ☐

2.1

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

Yes ☐ No ☒

2.2

If yes, date of change:

3.1

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

Yes ☒ No ☐

3.2

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

Yes ☐ No ☒

3.3

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

3.4

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

Yes ☐ No ☒

3.5

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

4.1

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

Yes ☐ No ☒

4.2

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

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

5.

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

Yes ☐ No ☒ N/A ☐

6.1

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

12/31/2016

6.2

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

12/31/2016

6.3

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

05/24/2018

6.4

By what department or departments?
OH

6.5

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

Yes ☐ No ☐ N/A ☒

6.6

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

Yes ☐ No ☐ N/A ☒

7.1

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

Yes ☐ No ☒

7.2

If yes, give full information:

8.1

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

Yes ☐ No ☒

8.2

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

8.3

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

Yes ☒ No ☐

8.4

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

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

9.1

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

Yes ☒ No ☐

(a)

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

(b)

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

(c)

Compliance with applicable governmental laws, rules and regulations;

(d)

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

(e)

Accountability for adherence to the code.

9.11

If the response to 9.1 is No, please explain:

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 9.2

Has the code of ethics for senior managers been amended?

Yes [☐] 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:

\$

223,677,141
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:

	1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	0	0
14.23 Common Stock	0	0
14.24 Short-Term Investments	250,000,000	373,200,000
14.25 Mortgage Loans on Real Estate	122,078,359	123,162,636
14.26 All Other	103,799,839	89,718,679
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 475,878,198	\$ 586,081,315
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 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:

\$

86,463,825
- 16.2

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

\$

86,463,825
- 16.3

Total payable for securities lending reported on the liability page:

\$

86,461,626
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
T. Rowe Price	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
126032	T. Rowe Price	FAJ59K74IZRGQOSHUS25	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 [] No [X]

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..... \$.....6,764,173,556

1.14 Total mortgages in good standing..... \$.....6,764,173,556

1.2 Long-term mortgages in good standing with restructured terms

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

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

1.31 Farm mortgages..... \$

1.32 Residential mortgages..... \$

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

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

1.4 Long-term mortgage loans in process of foreclosure

1.41 Farm mortgages..... \$

1.42 Residential mortgages..... \$

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

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

1.5 Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) \$.....6,764,173,556

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

1.61 Farm mortgages..... \$

1.62 Residential mortgages..... \$

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

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

2. Operating Percentages:

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

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

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

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

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

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

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

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

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

Fraternal Benefit Societies Only:

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

Yes [] No [] N/A []

5.2 If no, explain:

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

Yes [] No []

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

Date	Outstanding Lien Amount
	

Q09

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1	2	3	4	5	6	7	8	9	10
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
Life & Annuity - Affiliates									
15821.....	47-4523959.....	03/31/2021	Eagle Captive Reinsurance, LLC.....	OH.....	COFW/I.....	VA.....	Authorized.....	.....	.....
Life & Annuity - Non-Affiliates									
88340.....	59-2859797.....	03/31/2021	Hannover Life Reinsurance Company of America.....	FL.....	YRT/I.....	OL.....	Authorized.....	.....	.....
88340.....	59-2859797.....	03/31/2021	Hannover Life Reinsurance Company of America.....	FL.....	YRT/I.....	AXXX.....	Authorized.....	.....	.....

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

Current Year to Date - Allocated by States and Territories

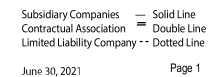
States, Etc.		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
		Active Status (a)	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama.....	AL L	6,785,736	14,157,815			20,943,551	
2.	Alaska.....	AK L	1,336,883	1,230,360			2,567,243	
3.	Arizona.....	AZ L	18,675,058	73,127,736			91,802,794	
4.	Arkansas.....	AR L	3,267,775	4,489,912			7,757,687	
5.	California.....	CA L	212,925,504	18,458,253			231,383,757	
6.	Colorado.....	CO L	18,106,092	35,883,169			53,989,261	
7.	Connecticut.....	CT L	22,227,460	10,628,569			32,856,029	
8.	Delaware.....	DE L	8,644,509	3,857,637			12,502,146	
9.	District of Columbia.....	DC L	1,594,409	4,164,701			5,759,110	
10.	Florida.....	FL L	68,224,178	123,844,298			192,068,476	
11.	Georgia.....	GA L	25,288,147	39,944,783			65,232,930	
12.	Hawaii.....	HI L	6,137,645	7,876,356			14,014,001	
13.	Idaho.....	ID L	1,508,283	1,017,872			2,526,155	
14.	Illinois.....	IL L	47,956,132	42,047,865			90,003,997	
15.	Indiana.....	IN L	11,544,086	24,958,564			36,502,650	
16.	Iowa.....	IA L	3,608,606	13,002,048			16,610,654	
17.	Kansas.....	KS L	4,802,786	18,302,938			23,105,724	
18.	Kentucky.....	KY L	6,096,602	14,959,388			21,055,990	
19.	Louisiana.....	LA L	7,393,182	21,964,942			29,358,124	
20.	Maine.....	ME L	2,117,503	5,179,782			7,297,285	
21.	Maryland.....	MD L	30,453,588	38,826,615			69,280,203	
22.	Massachusetts.....	MA L	27,450,899	89,243,493			116,694,392	
23.	Michigan.....	MI L	45,227,689	79,588,730			124,816,419	
24.	Minnesota.....	MN L	24,304,510	13,326,268			37,630,778	
25.	Mississippi.....	MS L	4,146,988	10,644,774			14,791,762	
26.	Missouri.....	MO L	11,137,696	18,307,363			29,445,059	
27.	Montana.....	MT L	507,875	6,099,734			6,607,609	
28.	Nebraska.....	NE L	3,372,412	54,917,979			58,290,391	
29.	Nevada.....	NV L	9,294,935	9,185,298			18,480,233	
30.	New Hampshire.....	NH L	2,703,043	13,494,328			16,197,371	
31.	New Jersey.....	NJ L	53,859,280	54,034,951			107,894,231	
32.	New Mexico.....	NM L	1,252,058	9,294,795			10,546,853	
33.	New York.....	NY N	10,418,432	12,071,521			22,489,953	
34.	North Carolina.....	NC L	38,186,575	83,508,603			121,695,178	
35.	North Dakota.....	ND L	2,030,713	32,163,180			34,193,893	
36.	Ohio.....	OH L	37,225,997	61,623,643			98,849,640	240,200,000
37.	Oklahoma.....	OK L	2,669,130	7,801,805			10,470,935	
38.	Oregon.....	OR L	9,465,779	5,925,615			15,391,394	
39.	Pennsylvania.....	PA L	59,901,082	72,041,624			131,942,706	
40.	Rhode Island.....	RI L	3,005,520	3,150,731			6,156,251	
41.	South Carolina.....	SC L	11,746,115	21,013,790			32,759,905	
42.	South Dakota.....	SD L	3,185,104	2,815,946			6,001,050	
43.	Tennessee.....	TN L	17,923,808	24,125,816			42,049,624	
44.	Texas.....	TX L	86,376,467	75,137,464			161,513,931	
45.	Utah.....	UT L	8,556,670	16,817,023			25,373,693	
46.	Vermont.....	VT L	1,399,251	5,961,669			7,360,920	
47.	Virginia.....	VA L	35,221,677	36,776,138			71,997,815	
48.	Washington.....	WA L	29,023,529	17,779,365			46,802,894	
49.	West Virginia.....	WV L	3,624,497	8,177,477			11,801,974	
50.	Wisconsin.....	WI L	8,491,104	16,129,362			24,620,466	
51.	Wyoming.....	WY L	728,273	954,523			1,682,796	
52.	American Samoa.....	AS N	986				986	
53.	Guam.....	GU N	1,665				1,665	
54.	Puerto Rico.....	PR N	10,057	(12,566)			(2,509)	
55.	US Virgin Islands.....	VI N	16,322				16,322	
56.	Northern Mariana Islands.....	MP N					0	
57.	Canada.....	CAN N	17,713				17,713	
58.	Aggregate Other Alien.....	OT XXX	65,965	268,017	0	0	333,982	0
59.	Subtotal.....	XXX	1,061,243,980	1,380,292,062	0	0	2,441,536,042	240,200,000
90.	Reporting entity contributions for employee benefit plans.....	XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX	208,489				208,489	
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	179,247				179,247	
94.	Aggregate other amounts not allocable by State.....	XXX	0	0	0	0	0	0
95.	Totals (Direct Business).....	XXX	1,061,631,716	1,380,292,062	0	0	2,441,923,778	240,200,000
96.	Plus Reinsurance Assumed.....	XXX					0	
97.	Totals (All Business).....	XXX	1,061,631,716	1,380,292,062	0	0	2,441,923,778	240,200,000
98.	Less Reinsurance Ceded.....	XXX	104,636,421	43,889,244			148,525,665	
99.	Totals (All Business) less Reinsurance Ceded.....	XXX	956,995,295	1,336,402,818	0	0	2,293,398,113	240,200,000

DETAILS OF WRITE-INS								
58001.	Foreign - other alien.....	XXX	65,965	268,017			333,982	
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	65,965	268,017	0	0	333,982	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

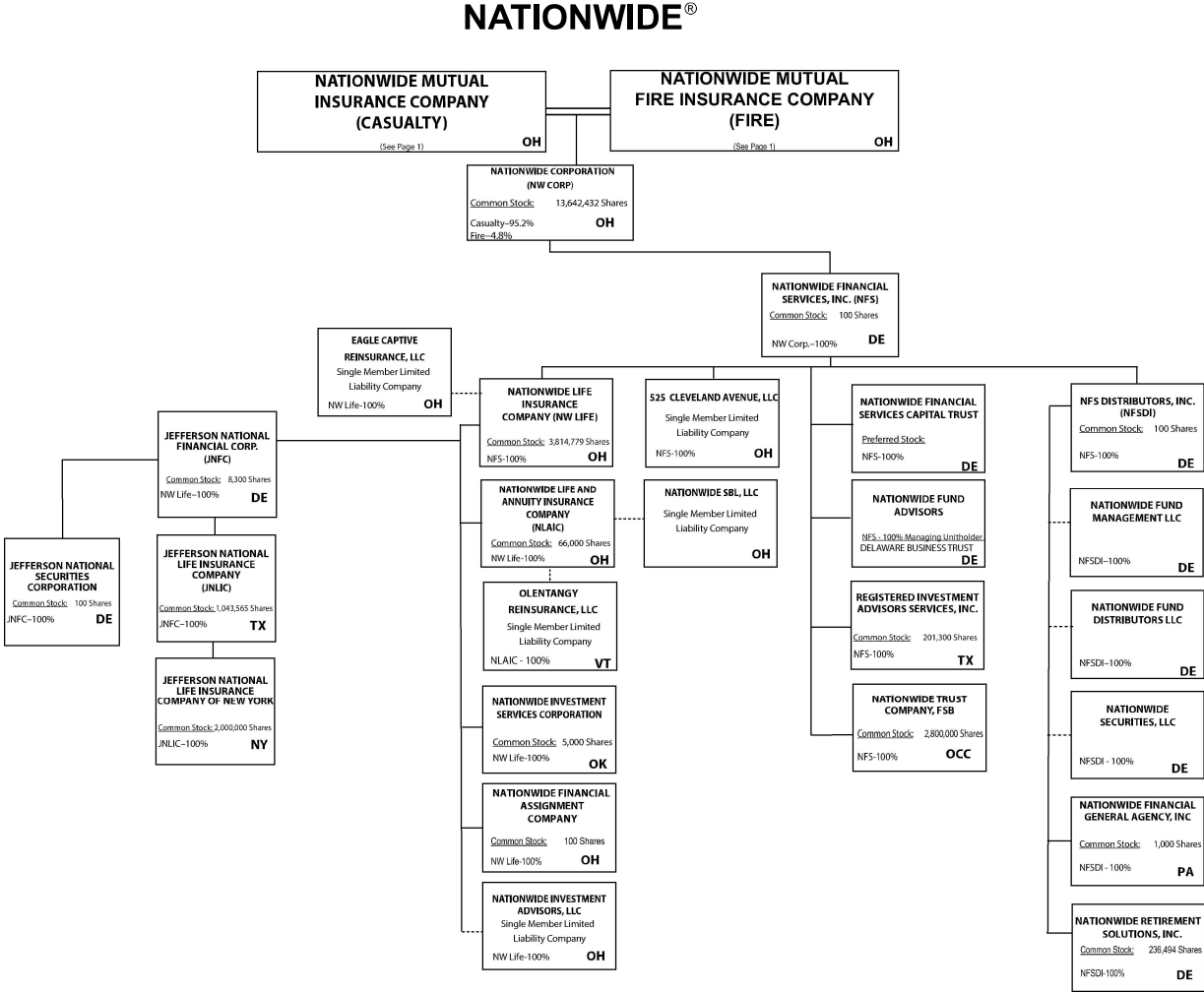
R - Registered - Non-domiciled RRGs..... 0
Q - Qualified - Qualified or accredited reinsurer..... 0
N - None of the above - Not allowed to write business in the state 7



(Casualty/Fire subsidiaries)

Q12

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

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.....		87-1954007..	n/a.....			525 Cleveland Avenue, LLC.....	OH.....	NIA.....	Nationwide Financial Services, Inc.	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.....	

Q13

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.....	.....	.....	808 Yard Street, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	..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 Third Avenue, 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.....	.....	.....	AD DORA, LLC.....	OH.....	NIA.....	NWD Investments, 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.....	.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	84-3443067..	n/a.....	.....	.....	American Tax Credit Fund 2020-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	85-2359702..	n/a.....	.....	.....	American Tax Credit Fund 2020-B, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	85-2649655..	n/a.....	.....	.....	American Tax Credit Fund 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.....	.....	87-1349942..	n/a.....	.....	.....	American Tax Credit Fund 2021-C, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	Arena District CA I, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
.....	.....	.....	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.....	.....

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.....	14516...	38-3198542..	n/a.....	.....	.....	Harleysville Lake States Insurance Company...	MI.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	64327...	23-1580983..	n/a.....	.....	.....	Harleysville Life Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	35696...	23-2384978..	n/a.....	.....	.....	Harleysville Preferred Insurance Company.....	OH.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	26182...	04-1989660..	n/a.....	.....	.....	Harleysville Worcester Insurance Company.....	OH.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	32-0051216..	n/a.....	.....	.....	Hideaway Properties Corporation.....	CA.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...50.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	20-3289512..	n/a.....	.....	.....	Jefferson National Financial Corp.....	DE.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...Y.....	.....
0140	Nationwide.....	64017...	75-0300900..	n/a.....	.....	.....	Jefferson National Life Insurance Company.....	TX.....	IA.....	Jefferson National Financial Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	15727...	47-1180302..	n/a.....	.....	.....	Jefferson National Life Insurance Company of New York	NY.....	IA.....	Jefferson National Life Insurance Company...	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	61-1340595..	n/a.....	.....	.....	Jefferson National Securities Corporation.....	DE.....	NIA.....	Jefferson National Financial Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	Jerome Village Company, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	JV Developers, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	74-1395229..	n/a.....	.....	.....	Lone Star General Agency, Inc.....	TX.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	11991...	38-0865250..	n/a.....	.....	.....	National Casualty Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	AC000920...	n/a.....	.....	.....	National Casualty Company of America, Ltd.....	GBR.....	IA.....	National Casualty Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	42-1154244..	n/a.....	.....	.....	Nationwide Advantage Mortgage Company.....	IA.....	NIA.....	AMCO Insurance Company.....	ownership.....	...87.300	Nationwide Mutual Insurance Company.....	...Y.....	1.....
0140	Nationwide.....	.....	42-1154244..	n/a.....	.....	.....	Nationwide Advantage Mortgage Company.....	IA.....	NIA.....	ALLIED Property & Casualty Insurance Company	ownership.....	8.470	Nationwide Mutual Insurance Company.....	...Y.....	1.....
0140	Nationwide.....	.....	42-1154244..	n/a.....	.....	.....	Nationwide Advantage Mortgage Company.....	IA.....	NIA.....	Depositors Insurance Company.....	ownership.....	4.230	Nationwide Mutual Insurance Company.....	...Y.....	1.....
0140	Nationwide.....	26093...	48-0470690..	n/a.....	.....	.....	Nationwide Affinity Insurance Company of America	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	28223...	42-1015537..	n/a.....	.....	.....	Nationwide Agribusiness Insurance Company...	IA.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1578869..	n/a.....	.....	.....	Nationwide Arena, LLC.....	OH.....	NIA.....	NRI Arena, LLC.....	ownership.....	...90.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
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.....	.....

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.....	25453..	95-2130882..	n/a.....	.....	.....	Nationwide Insurance Company of America.....	OH.....	IA.....	ALLIED Group, Inc.	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10948..	31-1613686..	n/a.....	.....	.....	Nationwide Insurance Company of Florida.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	41-2206199..	n/a.....	.....	.....	Nationwide Investment Advisors, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	73-0988442..	n/a.....	.....	.....	Nationwide Investment Services Corporation....	OK.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	Y.....	.....
0140	Nationwide.....	92657..	31-1000740..	n/a.....	.....	.....	Nationwide Life and Annuity Insurance Company	OH.....	RE.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	66869..	31-4156830..	n/a.....	.....	.....	Nationwide Life Insurance Company.....	OH.....	UDP.....	Nationwide Financial Services, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	13-4212969..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2002-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	01-0749754..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2002-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	54-2113175..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2003-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	58-2672725..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2003-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-0382144..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2004-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-0745965..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2004-C, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-1918935..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2004-F, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-2303694..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2005-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-2303602..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2005-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
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.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.5

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....		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.....
							Nationwide Sales Solutions, Inc. (fka Nationwide Member Solutions Agency Inc.)								
0140	Nationwide.....		42-1373380..	n/a.....				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.....	
							Nationwide Property and Casualty Insurance Company								
0140	Nationwide.....	37877..	31-0970750..	n/a.....				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 Brooksedg, 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.....	

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.6

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI Communities/Harris Blvd., LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI Corporate Housing, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI Cramer Creek, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	NRI Equity Land Investments, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	80.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	26-0212217..	n/a.....	.....	.....	NRI Equity Tampa, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI Office Ventures, Ltd.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NRI Telecom, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI-Rivulon, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	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.....	.....	87-0899685..	n/a.....	.....	.....	NW-Antioch, LLC.....	OH.....	NIA.....	Nationwide Life and Annuity Insurance Company	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	87-1087011..	n/a.....	.....	.....	NW-Asheville, 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.....	.....	87-0847675..	n/a.....	.....	.....	NW-Broadway at Surf, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	83-1613456..	n/a.....	.....	.....	NW-Cameron Village, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	83-4513883..	n/a.....	.....	.....	NW-Carothers, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	100.000	Nationwide Mutual Fire Insurance Company...	N.....	.....

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.....	.....	84-2920247..	n/a.....	.....	.....	NW-Cranberry, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	86-3529884..	n/a.....	.....	.....	NW-Englewood, 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.....	.....
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.....	OH.....	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..	.....	.....	.....	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.....	.....	47-2482818..	n/a.....	.....	.....	NW-Jasper WAG, LLC.....	OH.....	NIA.....	NW REI, 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.....	.....	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.....	.....

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.....	.....	83-2260477..	n/a.....	.....	.....	NW-ORBDP, LLC.....	OH.....	NIA.....	NW REI (NMFIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	83-0849392..	n/a.....	.....	.....	NW-Park Place, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
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.....	.....	87-1367836..	n/a.....	.....	.....	NW-Rancho, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	86-3702669..	n/a.....	.....	.....	NW-RPG Cranberry, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	87-0890277..	n/a.....	.....	.....	NW-Ruby, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	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.....	.....	20-4939866..	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.....

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.....	.....	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.....	.....
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.....	.....

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

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

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

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

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

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

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

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

Bar Code:



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

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Derivative liability accrued interest.....	182,091,756	79,608
2597. Summary of remaining write-ins for Line 25.....	182,091,756	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.....	257,750,000	1,049,327,167
2.2 Additional investment made after acquisition.....	11,089,667	55,371,557
3. Capitalized deferred interest and other.....	2,743,996	8,632,053
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....	137,184,182	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).....	6,806,267,177	6,671,867,696
12. Total valuation allowance.....	(42,093,621)	(53,735,289)
13. Subtotal (Line 11 plus Line 12).....	6,764,173,556	6,618,132,407
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	6,764,173,556	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.....	46,589,034	37,637,177
2.2 Additional investment made after acquisition.....	50,217,499	85,436,999
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	27,961,440	4,558,596
6. Total gain (loss) on disposals.....	743	(29)
7. Deduct amounts received on disposals.....	45,532,615	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.....	(177,011)	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).....	492,309,078	413,378,665
12. Deduct total nonadmitted amounts.....	2,059,393	375,356
13. Statement value at end of current period (Line 11 minus Line 12).....	490,249,685	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.....	2,784,259,895	4,232,850,545
3. Accrual of discount.....	5,443,864	10,697,250
4. Unrealized valuation increase (decrease).....	1,346,426	(3,392,482)
5. Total gain (loss) on disposals.....	(1,863,763)	(6,855,585)
6. Deduct consideration for bonds and stocks disposed of.....	1,273,666,295	1,703,542,021
7. Deduct amortization of premium.....	21,153,853	35,494,284
8. Total foreign exchange change in book/adjusted carrying value.....	(24,855,508)	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.....	20,792,401	17,550,008
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	26,290,202,991	24,799,899,824
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	26,290,202,991	24,799,899,824

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).....	11,064,982,990	206,969,082	220,631,385	9,433,094	11,064,982,990	11,060,753,781		10,942,361,913
2. NAIC 2 (a).....	12,547,820,917	1,275,902,123	335,794,807	(11,369,277)	12,547,820,917	13,476,558,956		12,098,282,587
3. NAIC 3 (a).....	1,193,865,621	34,527,058	47,651,653	23,973,843	1,193,865,621	1,204,714,869		1,176,524,504
4. NAIC 4 (a).....	453,669,636	19,220,068	10,006,862	(16,831,245)	453,669,636	446,051,597		474,246,505
5. NAIC 5 (a).....	62,206,975		100,154	(7,854,181)	62,206,975	54,252,640		64,597,085
6. NAIC 6 (a).....	207,795		2,410	(1,764)	207,795	203,621		207,883
7. Total Bonds.....	25,322,753,934	1,536,618,331	614,187,271	(2,649,530)	25,322,753,934	26,242,535,464	0	24,756,220,477
PREFERRED STOCK								
8. NAIC 1.....						0		
9. NAIC 2.....	2,277,412			223,332	2,277,412	2,500,744		2,077,350
10. NAIC 3.....						0		
11. NAIC 4.....						0		
12. NAIC 5.....						0		
13. NAIC 6.....						0		
14. Total Preferred Stock.....	2,277,412	0	0	223,332	2,277,412	2,500,744	0	2,077,350
15. Total Bonds and Preferred Stock.....	25,325,031,346	1,536,618,331	614,187,271	(2,426,198)	25,325,031,346	26,245,036,208	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.

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.....	373,200,000	XXX.....	373,200,000	988,034	.....

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.....	393,200,000	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).....	373,200,000	250,000,000
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	373,200,000	250,000,000

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

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year).....	1,131,421,738
2.	Cost paid/(consideration received) on additions.....	369,565,768
3.	Unrealized valuation increase/(decrease).....	(723,175,537)
4.	SSAP No. 108 adjustments.....	
5.	Total gain (loss) on termination recognized.....	
6.	Considerations received/(paid) on terminations.....	
7.	Amortization.....	(317,306,329)
8.	Adjustment to the book/adjusted carrying value of hedge item.....	
9.	Total foreign exchange change in book/adjusted carrying value.....	24,764,171
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....	485,269,810
11.	Deduct nonadmitted assets.....	
12.	Statement value at end of current period (Line 10 minus Line 11).....	485,269,810

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).....	376,736
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges:	
3.11	Section 1, Column 15, current year to date minus.....	9,074,868
3.12	Section 1, Column 15, prior year.....	9,074,868
	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) (5,638,412)
3.2	Add:	
	Change in adjustment to basis of hedged item:	
3.21	Section 1, Column 17, current year to date minus.....	9,074,868
3.22	Section 1, Column 17, prior year.....	9,074,868
	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) (5,638,412)
3.3	Subtotal (Line 3.1 minus Line 3.2).....	(0)
4.1	Cumulative variation margin on terminated contracts during the year.....	101,455,221
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	101,455,221
4.22	Amount recognized.....	
4.23	SSAP No. 108 adjustments.....	101,455,221
4.3	Subtotal (Line 4.1 minus Line 4.2).....	0
5.	Dispositions gains (losses) on contracts terminated in prior year:	
5.1	Total gain (loss) recognized for terminations in prior year.....	
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	42,279,576
7.	Deduct nonadmitted assets.....	
8.	Statement value at end of current period (Line 6 minus Line 7).....	42,279,576

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.....	485,269,810	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	42,279,576	
3.	Total (Line 1 plus Line 2).....		527,549,386
4.	Part D, Section 1, Column 6.....	576,302,678	
5.	Part D, Section 1, Column 7.....	(48,753,291)	
6.	Total (Line 3 minus Line 4 minus Line 5).....		0

Fair Value Check

7.	Part A, Section 1, Column 16.....	1,838,633,997	
8.	Part B, Section 1, Column 13.....	(48,540)	
9.	Total (Line 7 plus Line 8).....		1,838,585,457
10.	Part D, Section 1, Column 9.....	1,883,332,460	
11.	Part D, Section 1, Column 10.....	(44,747,003)	
12.	Total (Line 9 minus Line 10 minus Line 11).....		0

Potential Exposure Check

13.	Part A, Section 1, Column 21.....	19,827,712	
14.	Part B, Section 1, Column 20.....	42,279,576	
15.	Part D, Section 1, Column 12.....	62,107,288	
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.....	10,508,149,297	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.....	9,776,606,900	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).....	2,169,498,006	1,437,955,609
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	2,169,498,006	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								
00-1103234.....	ARDMORE.....	PA.....		04/02/2021....	3.320	20,000,000		29,056,154
00-1103243.....	GROVEPORT.....	OH.....		04/22/2021....	2.950	4,600,000		6,506,632
00-1103244.....	ROCKVILLE.....	MD.....		05/19/2021....	3.540	3,300,000		14,360,000
00-1103245.....	LADSON.....	SC.....		04/08/2021....	2.820	10,000,000		13,783,478
00-1103246.....	SANTEE.....	CA.....		05/07/2021....	3.320	27,500,000		41,759,000
00-1103247.....	CHINO.....	CA.....		05/04/2021....	3.180	6,100,000		10,267,000
00-1103249.....	RANCHO CUCAMONGA.....	CA.....		05/04/2021....	3.040	3,000,000		4,439,483
00-1103250.....	BURLINGTON TOWNSHIP.....	NJ.....		06/03/2021....	3.650	13,000,000		24,522,000
00-1103257.....	MYRTLE BEACH.....	SC.....		04/30/2021....	3.330	2,000,000		2,798,873
00-1103260.....	HUNTINGTON BEACH.....	CA.....		05/18/2021....	2.700	11,250,000		15,390,000
00-1103270.....	ORLANDO.....	FL.....		05/27/2021....	3.080	7,000,000		11,184,552
00-1103272.....	KIRKLAND.....	WA.....		04/29/2021....	2.920	12,000,000		17,921,600
00-1103275.....	BRISTOL.....	TN.....		06/24/2021....	3.310	9,000,000		12,770,308
00-1103280.....	CHINO.....	CA.....		06/10/2021....	3.040	12,000,000		21,126,000
00-1103282.....	LEHI.....	UT.....		06/03/2021....	3.130	5,500,000		7,428,224
00-1103292.....	AUBURN HILLS.....	MI.....		06/29/2021....	4.170	4,000,000		20,137,500
00-1103299.....	LEANDER.....	TX.....		06/30/2021....	3.070	10,000,000		16,705,556
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	160,250,000	0	270,156,360
Mortgages in Good Standing - Mezzanine Loans								
99-0000084.....	MIAMI.....	FL.....		09/09/2020....	10.500		3,061,753	73,300,000
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....				XXX.....	XXX.....	0	3,061,753	73,300,000
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	160,250,000	3,061,753	343,456,360
3399999. Total Mortgages.....				XXX.....	XXX.....	160,250,000	3,061,753	343,456,360

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																	
00-1001237.....	DALLAS.....	TX.....		08/13/2015....	05/18/2021....	1,036,088					0		1,036,088	1,036,088			0
00-1101927.....	BRICK.....	NJ.....		12/12/2012....	05/27/2021....	16,723,521					0		16,602,888	16,602,888			0
00-1102095.....	COLUMBIA.....	MO.....		11/27/2013....	05/21/2021....	7,500,000							7,500,000	7,500,000			0
00-1102216.....	BELLEVUE.....	WA.....		10/16/2014....	06/01/2021....	8,914,682					0		8,914,682	8,914,682			0
00-1102350.....	MELVILLE.....	NY.....		04/29/2015....	06/11/2021....	15,907,237					0		15,803,640	15,803,640			0
0199999. Total - Mortgages Closed by Repayment.....						50,081,528	0	0	0	0	0	0	49,857,298	49,857,298	0	0	0
Mortgages With Partial Repayments																	
00-1100265.....	ALTAMONTE SPRINGS.....	FL.....		01/30/2009....		277,138					0		36,715	36,715			0
00-1100406.....	EDISON.....	NJ.....		01/30/2009....		1,032,083					0		68,501	68,501			0

SCHEDULE B - PART 3

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

QE02.1

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1100421.....	PORT ORANGE.....	FL.....	.....	09/16/2004....	.....	.....74,940	.....	.....	.....	.....	.....0	.....	.....22,426	22,426	.....	.....	.....0
00-1100600.....	FARMERS BRANCH.....	TX.....	.....	12/16/2004....	.....	.....540,043	.....	.....	.....	.....	.....0	.....	.....11,250	11,250	.....	.....	.....0
00-1100719.....	FARMERS BRANCH.....	TX.....	.....	12/16/2004....	.....	.....107,407	.....	.....	.....	.....	.....0	.....	.....2,238	2,238	.....	.....	.....0
00-1100844.....	ORLAND PARK.....	IL.....	.....	08/18/2015....	.....	.....1,470,976	.....	.....	.....	.....	.....0	.....	.....72,035	72,035	.....	.....	.....0
00-1101702.....	CLINTON.....	UT.....	.....	10/08/2010....	.....	.....2,245,833	.....	.....	.....	.....	.....0	.....	.....57,806	57,806	.....	.....	.....0
00-1101713.....	SAN DIEGO.....	CA.....	.....	10/05/2010....	.....	.....3,443,020	.....	.....	.....	.....	.....0	.....	.....156,963	156,963	.....	.....	.....0
00-1101727.....	WEST BABYLON.....	NY.....	.....	06/14/2013....	.....	.....636,117	.....	.....	.....	.....	.....0	.....	.....12,803	12,803	.....	.....	.....0
00-1101800.....	CHICAGO.....	IL.....	.....	06/14/2013....	.....	.....8,308,660	.....	.....	.....	.....	.....0	.....	.....58,750	58,750	.....	.....	.....0
00-1101808.....	GAITHERSBURG.....	MD.....	.....	06/14/2013....	.....	.....9,334,096	.....	.....	.....	.....	.....0	.....	.....49,703	49,703	.....	.....	.....0
00-1101813.....	RALEIGH.....	NC.....	.....	06/14/2013....	.....	.....2,878,644	.....	.....	.....	.....	.....0	.....	.....28,294	28,294	.....	.....	.....0
00-1101864.....	SUNSET VALLEY.....	TX.....	.....	07/17/2012....	.....	.....5,555,533	.....	.....	.....	.....	.....0	.....	.....238,245	238,245	.....	.....	.....0
00-1101908.....	OCEANSIDE.....	NY.....	.....	06/14/2013....	.....	.....9,353,159	.....	.....	.....	.....	.....0	.....	.....87,945	87,945	.....	.....	.....0
00-1101911.....	GRAND LEDGE.....	MI.....	.....	06/14/2013....	.....	.....3,413,633	.....	.....	.....	.....	.....0	.....	.....33,813	33,813	.....	.....	.....0
00-1101919.....	BLOOMINGTON.....	IN.....	.....	06/14/2013....	.....	.....7,475,471	.....	.....	.....	.....	.....0	.....	.....122,104	122,104	.....	.....	.....0
00-1101979.....	SEATTLE.....	WA.....	.....	08/01/2013....	.....	.....10,747,524	.....	.....	.....	.....	.....0	.....	.....168,128	168,128	.....	.....	.....0
00-1102007.....	LAKEWOOD.....	OH.....	.....	06/28/2013....	.....	.....11,635,479	.....	.....	.....	.....	.....0	.....	.....216,227	216,227	.....	.....	.....0
00-1102009.....	AVON.....	OH.....	.....	08/22/2013....	.....	.....13,379,027	.....	.....	.....	.....	.....0	.....	.....105,211	105,211	.....	.....	.....0
00-1102015.....	BOSTON.....	MA.....	.....	07/30/2013....	.....	.....11,109,564	.....	.....	.....	.....	.....0	.....	.....113,749	113,749	.....	.....	.....0
00-1102026.....	KNOXVILLE.....	TN.....	.....	10/15/2013....	.....	.....4,263,413	.....	.....	.....	.....	.....0	.....	.....60,808	60,808	.....	.....	.....0
00-1102029.....	BROKEN ARROW.....	OK.....	.....	10/10/2013....	.....	.....9,708,538	.....	.....	.....	.....	.....0	.....	.....175,961	175,961	.....	.....	.....0
00-1102037.....	INDEPENDENCE TWP.....	MI.....	.....	09/05/2013....	.....	.....8,799,860	.....	.....	.....	.....	.....0	.....	.....69,988	69,988	.....	.....	.....0
00-1102051.....	GAINESVILLE.....	FL.....	.....	11/01/2013....	.....	.....2,668,982	.....	.....	.....	.....	.....0	.....	.....15,811	15,811	.....	.....	.....0
00-1102054.....	COLUMBUS.....	OH.....	.....	05/14/2014....	.....	.....12,019,842	.....	.....	.....	.....	.....0	.....	.....68,035	68,035	.....	.....	.....0
00-1102096.....	BALTIMORE.....	MD.....	.....	11/12/2013....	.....	.....5,463,651	.....	.....	.....	.....	.....0	.....	.....30,391	30,391	.....	.....	.....0
00-1102098.....	WILMINGTON.....	NC.....	.....	12/06/2013....	.....	.....10,000,411	.....	.....	.....	.....	.....0	.....	.....50,794	50,794	.....	.....	.....0
00-1102099.....	BEAVERTON.....	OR.....	.....	12/10/2013....	.....	.....8,249,134	.....	.....	.....	.....	.....0	.....	.....74,961	74,961	.....	.....	.....0
00-1102147.....	WALNUT CREEK.....	CA.....	.....	09/29/2014....	.....	.....13,748,738	.....	.....	.....	.....	.....0	.....	.....81,916	81,916	.....	.....	.....0
00-1102153.....	SANTA ANA.....	CA.....	.....	05/28/2014....	.....	.....1,840,221	.....	.....	.....	.....	.....0	.....	.....11,612	11,612	.....	.....	.....0
00-1102157.....	EXTON.....	PA.....	.....	05/07/2015....	.....	.....11,332,258	.....	.....	.....	.....	.....0	.....	.....72,183	72,183	.....	.....	.....0
00-1102176.....	PORTLAND.....	OR.....	.....	07/01/2014....	.....	.....11,272,738	.....	.....	.....	.....	.....0	.....	.....164,248	164,248	.....	.....	.....0
00-1102210.....	COLUMBUS.....	OH.....	.....	08/20/2015....	.....	.....11,515,259	.....	.....	.....	.....	.....0	.....	.....65,341	65,341	.....	.....	.....0
00-1102219.....	NASHVILLE.....	TN.....	.....	09/29/2014....	.....	.....4,792,454	.....	.....	.....	.....	.....0	.....	.....40,639	40,639	.....	.....	.....0
00-1102234.....	SAN DIEGO.....	CA.....	.....	09/17/2014....	.....	.....4,903,526	.....	.....	.....	.....	.....0	.....	.....21,555	21,555	.....	.....	.....0
00-1102237.....	SHERIDAN.....	CO.....	.....	10/07/2014....	.....	.....8,819,069	.....	.....	.....	.....	.....0	.....	.....79,036	79,036	.....	.....	.....0
00-1102245.....	BEAVERTON.....	OR.....	.....	10/16/2014....	.....	.....3,772,410	.....	.....	.....	.....	.....0	.....	.....23,387	23,387	.....	.....	.....0
00-1102249.....	JERICHO.....	NY.....	.....	01/27/2015....	.....	.....10,586,641	.....	.....	.....	.....	.....0	.....	.....67,737	67,737	.....	.....	.....0
00-1102254.....	LONGMONT.....	CO.....	.....	11/06/2014....	.....	.....5,944,531	.....	.....	.....	.....	.....0	.....	.....54,315	54,315	.....	.....	.....0
00-1102255.....	ZEELAND.....	MI.....	.....	12/18/2014....	.....	.....2,090,471	.....	.....	.....	.....	.....0	.....	.....47,134	47,134	.....	.....	.....0
00-1102264.....	CHARLOTTESVILLE.....	VA.....	.....	01/12/2015....	.....	.....3,452,831	.....	.....	.....	.....	.....0	.....	.....46,133	46,133	.....	.....	.....0
00-1102276.....	STRONGSVILLE.....	OH.....	.....	12/23/2014....	.....	.....12,890,946	.....	.....	.....	.....	.....0	.....	.....174,528	174,528	.....	.....	.....0
00-1102278.....	DENVER.....	CO.....	.....	01/16/2015....	.....	.....5,057,174	.....	.....	.....	.....	.....0	.....	.....45,645	45,645	.....	.....	.....0

QE02.2

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
00-1102280.....	BOULDER.....	CO.....	.....	02/02/2015....	.....	.....8,020,821	.....	.....	.....	.....	.....0	.....	.....72,403	72,403	.....	.....	.....0
00-1102281.....	GENEVA.....	IL.....	.....	12/18/2014....	.....	.....14,025,726	.....	.....	.....	.....	.....0	.....	.....91,213	91,213	.....	.....	.....0
00-1102303.....	HENDERSON.....	NV.....	.....	01/29/2015....	.....	.....7,263,336	.....	.....	.....	.....	.....0	.....	.....45,606	45,606	.....	.....	.....0
00-1102304.....	ORLANDO.....	FL.....	.....	02/17/2015....	.....	.....13,121,344	.....	.....	.....	.....	.....0	.....	.....84,165	84,165	.....	.....	.....0
00-1102305.....	SEATTLE.....	WA.....	.....	03/10/2015....	.....	.....14,394,090	.....	.....	.....	.....	.....0	.....	.....190,717	190,717	.....	.....	.....0
00-1102309.....	JACKSONVILLE.....	FL.....	.....	01/29/2015....	.....	.....13,902,499	.....	.....	.....	.....	.....0	.....	.....89,443	89,443	.....	.....	.....0
00-1102310.....	JACKSON HEIGHTS.....	NY.....	.....	03/31/2015....	.....	.....17,779,088	.....	.....	.....	.....	.....0	.....	.....159,689	159,689	.....	.....	.....0
00-1102315.....	ROCKVILLE.....	MD.....	.....	06/01/2015....	.....	.....4,466,445	.....	.....	.....	.....	.....0	.....	.....39,846	39,846	.....	.....	.....0
00-1102317.....	FRISCO.....	TX.....	.....	04/29/2015....	.....	.....12,663,777	.....	.....	.....	.....	.....0	.....	.....59,856	59,856	.....	.....	.....0
00-1102319.....	BIRMINGHAM.....	AL.....	.....	05/07/2015....	.....	.....11,647,969	.....	.....	.....	.....	.....0	.....	.....147,682	147,682	.....	.....	.....0
00-1102331.....	FREMONT.....	CA.....	.....	10/01/2015....	.....	.....3,703,354	.....	.....	.....	.....	.....0	.....	.....78,413	78,413	.....	.....	.....0
00-1102333.....	NASHVILLE.....	TN.....	.....	09/04/2015....	.....	.....11,994,278	.....	.....	.....	.....	.....0	.....	.....107,199	107,199	.....	.....	.....0
00-1102335.....	SCOTTSDALE.....	AZ.....	.....	03/31/2015....	.....	.....6,249,662	.....	.....	.....	.....	.....0	.....	.....53,450	53,450	.....	.....	.....0
00-1102339.....	BURBANK.....	CA.....	.....	11/12/2015....	.....	.....5,000,000	.....	.....	.....	.....	.....0	.....	.....23,396	23,396	.....	.....	.....0
00-1102354.....	SAN ANTONIO.....	TX.....	.....	05/18/2015....	.....	.....7,164,956	.....	.....	.....	.....	.....0	.....	.....63,053	63,053	.....	.....	.....0
00-1102356.....	SAN JUAN CAPISTRANO.....	CA.....	.....	04/16/2015....	.....	.....9,538,103	.....	.....	.....	.....	.....0	.....	.....124,645	124,645	.....	.....	.....0
00-1102365.....	STRONGSVILLE.....	OH.....	.....	05/14/2015....	.....	.....16,238,477	.....	.....	.....	.....	.....0	.....	.....140,212	140,212	.....	.....	.....0
00-1102366.....	WILMINGTON.....	NC.....	.....	06/18/2015....	.....	.....7,129,198	.....	.....	.....	.....	.....0	.....	.....44,992	44,992	.....	.....	.....0
00-1102368.....	TORRANCE.....	CA.....	.....	10/23/2015....	.....	.....7,896,246	.....	.....	.....	.....	.....0	.....	.....61,869	61,869	.....	.....	.....0
00-1102370.....	CHICAGO.....	IL.....	.....	06/10/2015....	.....	.....11,363,859	.....	.....	.....	.....	.....0	.....	.....100,035	100,035	.....	.....	.....0
00-1102371.....	NORTH LAS VEGAS.....	NV.....	.....	05/20/2015....	.....	.....7,978,327	.....	.....	.....	.....	.....0	.....	.....51,798	51,798	.....	.....	.....0
00-1102380.....	SAN ANTONIO.....	TX.....	.....	05/07/2015....	.....	.....15,753,708	.....	.....	.....	.....	.....0	.....	.....79,625	79,625	.....	.....	.....0
00-1102394.....	ANN ARBOR.....	MI.....	.....	07/31/2015....	.....	.....17,190,754	.....	.....	.....	.....	.....0	.....	.....147,888	147,888	.....	.....	.....0
00-1102399.....	WEST FARGO.....	ND.....	.....	09/11/2015....	.....	.....7,678,383	.....	.....	.....	.....	.....0	.....	.....44,867	44,867	.....	.....	.....0
00-1102402.....	LEHI.....	UT.....	.....	08/17/2015....	.....	.....3,575,933	.....	.....	.....	.....	.....0	.....	.....76,238	76,238	.....	.....	.....0
00-1102405.....	MORRISVILLE.....	NC.....	.....	10/01/2015....	.....	.....9,854,267	.....	.....	.....	.....	.....0	.....	.....48,433	48,433	.....	.....	.....0
00-1102412.....	MADISON.....	WI.....	.....	09/29/2015....	.....	.....7,519,161	.....	.....	.....	.....	.....0	.....	.....45,124	45,124	.....	.....	.....0
00-1102413.....	KANSAS CITY.....	KS.....	.....	08/27/2015....	.....	.....6,661,817	.....	.....	.....	.....	.....0	.....	.....39,633	39,633	.....	.....	.....0
00-1102420.....	COLUMBUS.....	OH.....	.....	11/19/2015....	.....	.....6,633,622	.....	.....	.....	.....	.....0	.....	.....35,237	35,237	.....	.....	.....0
00-1102421.....	COLUMBUS.....	OH.....	.....	11/19/2015....	.....	.....1,288,621	.....	.....	.....	.....	.....0	.....	.....12,252	12,252	.....	.....	.....0
00-1102423.....	MOORE.....	OK.....	.....	11/18/2015....	.....	.....17,953,049	.....	.....	.....	.....	.....0	.....	.....93,956	93,956	.....	.....	.....0
00-1102425.....	DALLAS.....	TX.....	.....	04/04/2016....	.....	.....11,765,587	.....	.....	.....	.....	.....0	.....	.....56,725	56,725	.....	.....	.....0
00-1102426.....	DALLAS.....	TX.....	.....	11/25/2015....	.....	.....13,998,013	.....	.....	.....	.....	.....0	.....	.....69,918	69,918	.....	.....	.....0
00-1102427.....	FOLSOM.....	PA.....	.....	10/23/2015....	.....	.....10,030,911	.....	.....	.....	.....	.....0	.....	.....127,095	127,095	.....	.....	.....0
00-1102428.....	COLUMBUS.....	OH.....	S.....	11/05/2015....	.....	.....13,723,137	.....	.....	.....	.....	.....0	.....	.....167,418	167,418	.....	.....	.....0
00-1102431.....	CHANDLER.....	AZ.....	.....	09/30/2015....	.....	.....23,996,911	.....	.....	.....	.....	.....0	.....	.....122,362	122,362	.....	.....	.....0
00-1102432.....	JURUPA VALLEY.....	CA.....	.....	10/08/2015....	.....	.....32,551,159	.....	.....	.....	.....	.....0	.....	.....148,846	148,846	.....	.....	.....0
00-1102434.....	VANCOUVER.....	WA.....	.....	10/13/2015....	.....	.....16,576,992	.....	.....	.....	.....	.....0	.....	.....138,989	138,989	.....	.....	.....0
00-1102435.....	AURORA.....	CO.....	.....	10/09/2015....	.....	.....4,653,266	.....	.....	.....	.....	.....0	.....	.....37,378	37,378	.....	.....	.....0
00-1102440.....	AMERICAN FORK.....	UT.....	.....	10/08/2015....	.....	.....6,724,662	.....	.....	.....	.....	.....0	.....	.....84,020	84,020	.....	.....	.....0
00-1102441.....	SOMERVILLE.....	MA.....	.....	12/18/2015....	.....	.....14,976,960	.....	.....	.....	.....	.....0	.....	.....113,528	113,528	.....	.....	.....0
00-1102442.....	SAN DIEGO.....	CA.....	.....	10/19/2015....	.....	.....3,470,932	.....	.....	.....	.....	.....0	.....	.....29,134	29,134	.....	.....	.....0

SCHEDULE B - PART 3

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

QE02.3

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102448.....	BELLINGHAM.....	MA.....	.....	10/01/2015....	.....	11,082,619	.....	.....	.....	.....	.....0	.....	88,165	88,165	.....	.....	.....0
00-1102449.....	SALEM.....	OR.....	.....	03/07/2016....	.....	8,379,057	.....	.....	.....	.....	.....0	.....	48,867	48,867	.....	.....	.....0
00-1102451.....	MADISON.....	WI.....	.....	12/11/2015....	.....	10,393,909	.....	.....	.....	.....	.....0	.....	56,430	56,430	.....	.....	.....0
00-1102454.....	GRANDVIEW HEIGHTS.....	OH.....	..S...	12/01/2015....	.....	17,140,141	.....	.....	.....	.....	.....0	.....	318,398	318,398	.....	.....	.....0
00-1102458.....	GARDEN GROVE.....	CA.....	.....	12/08/2015....	.....	13,266,500	.....	.....	.....	44,417	44,417	.....	35,533	35,533	.....	.....	.....0
00-1102476.....	BOULDER.....	CO.....	.....	02/08/2016....	.....	6,677,504	.....	.....	.....	.....	.....0	.....	78,336	78,336	.....	.....	.....0
00-1102479.....	MURRAY.....	UT.....	.....	12/10/2015....	.....	4,786,944	.....	.....	.....	.....	.....0	.....	36,472	36,472	.....	.....	.....0
00-1102481.....	CABIN JOHN.....	MD.....	.....	02/10/2016....	.....	9,142,449	.....	.....	.....	.....	.....0	.....	133,709	133,709	.....	.....	.....0
00-1102488.....	MALDEN.....	MA.....	.....	04/01/2016....	.....	35,361,622	.....	.....	.....	.....	.....0	.....	214,932	214,932	.....	.....	.....0
00-1102489.....	ST CHARLES.....	MO.....	.....	08/17/2016....	.....	13,695,962	.....	.....	.....	.....	.....0	.....	83,554	83,554	.....	.....	.....0
00-1102490.....	LOUISVILLE.....	KY.....	.....	03/09/2016....	.....	15,917,916	.....	.....	.....	.....	.....0	.....	124,984	124,984	.....	.....	.....0
00-1102491.....	MERIDIAN.....	ID.....	.....	02/01/2016....	.....	10,544,788	.....	.....	.....	.....	.....0	.....	84,472	84,472	.....	.....	.....0
00-1102493.....	RANCHO CUCAMONGA.....	CA.....	.....	02/01/2016....	.....	5,502,499	.....	.....	.....	.....	.....0	.....	64,260	64,260	.....	.....	.....0
00-1102504.....	PORTLAND.....	OR.....	.....	01/20/2016....	.....	20,396,751	.....	.....	.....	.....	.....0	.....	114,162	114,162	.....	.....	.....0
00-1102509.....	COVINGTON.....	KY.....	.....	10/12/2018....	.....	7,529,900	.....	.....	.....	.....	.....0	.....	33,903	33,903	.....	.....	.....0
00-1102510.....	RALEIGH.....	NC.....	.....	01/28/2016....	.....	14,145,000	.....	.....	.....	.....	.....0	.....	60,793	60,793	.....	.....	.....0
00-1102511.....	WINSTON-SALEM.....	NC.....	.....	02/01/2016....	.....	20,921,827	.....	.....	.....	.....	.....0	.....	217,516	217,516	.....	.....	.....0
00-1102513.....	OCEANSIDE.....	CA.....	.....	03/28/2016....	.....	3,550,916	.....	.....	.....	.....	.....0	.....	20,769	20,769	.....	.....	.....0
00-1102520.....	MCCANDLESS.....	PA.....	.....	04/29/2016....	.....	67,141,263	.....	.....	.....	.....	.....0	.....	429,698	429,698	.....	.....	.....0
00-1102541.....	GARDEN GROVE.....	CA.....	.....	03/29/2016....	.....	7,328,606	.....	.....	.....	.....	.....0	.....	62,206	62,206	.....	.....	.....0
00-1102543.....	ROCHESTER.....	MN.....	.....	04/05/2016....	.....	11,400,000	.....	.....	.....	.....	.....0	.....	71,289	71,289	.....	.....	.....0
00-1102545.....	WESTERVILLE.....	OH.....	.....	03/17/2016....	.....	6,768,758	.....	.....	.....	.....	.....0	.....	37,862	37,862	.....	.....	.....0
00-1102551.....	BENTONVILLE.....	AR.....	.....	04/21/2016....	.....	26,375,761	.....	.....	.....	.....	.....0	.....	311,363	311,363	.....	.....	.....0
00-1102552.....	BOSTON.....	MA.....	.....	04/05/2016....	.....	28,932,371	.....	.....	.....	.....	.....0	.....	160,619	160,619	.....	.....	.....0
00-1102553.....	LEXINGTON.....	SC.....	.....	09/01/2016....	.....	4,971,428	.....	.....	.....	.....	.....0	.....	40,491	40,491	.....	.....	.....0
00-1102557.....	ROWLAND HEIGHTS.....	CA.....	.....	06/30/2016....	.....	23,438,001	.....	.....	.....	.....	.....0	.....	143,164	143,164	.....	.....	.....0
00-1102559.....	ORANGE.....	CA.....	.....	06/30/2016....	.....	2,594,109	.....	.....	.....	.....	.....0	.....	15,845	15,845	.....	.....	.....0
00-1102560.....	ANAHEIM.....	CA.....	.....	06/30/2016....	.....	5,370,260	.....	.....	.....	.....	.....0	.....	32,803	32,803	.....	.....	.....0
00-1102562.....	WESTMINSTER.....	CA.....	.....	06/30/2016....	.....	13,926,269	.....	.....	.....	.....	.....0	.....	85,064	85,064	.....	.....	.....0
00-1102564.....	COSTA MESA.....	CA.....	.....	06/30/2016....	.....	13,516,673	.....	.....	.....	.....	.....0	.....	82,562	82,562	.....	.....	.....0
00-1102567.....	LAGUNA HILLS.....	CA.....	.....	06/30/2016....	.....	7,190,687	.....	.....	.....	.....	.....0	.....	43,922	43,922	.....	.....	.....0
00-1102570.....	EVERETT.....	WA.....	.....	05/03/2016....	.....	15,954,947	.....	.....	.....	.....	.....0	.....	126,291	126,291	.....	.....	.....0
00-1102572.....	SEATTLE.....	WA.....	.....	08/29/2016....	.....	11,592,063	.....	.....	.....	.....	.....0	.....	62,921	62,921	.....	.....	.....0
00-1102574.....	ATLANTA.....	GA.....	.....	07/26/2016....	.....	17,806,420	.....	.....	.....	.....	.....0	.....	88,383	88,383	.....	.....	.....0
00-1102599.....	OCONOMOWOC.....	WI.....	.....	06/01/2016....	.....	7,711,715	.....	.....	.....	.....	.....0	.....	47,879	47,879	.....	.....	.....0
00-1102612.....	EDISON.....	NJ.....	.....	08/04/2016....	.....	13,077,294	.....	.....	.....	.....	.....0	.....	155,913	155,913	.....	.....	.....0
00-1102614.....	ROGERS.....	AR.....	.....	09/01/2016....	.....	20,999,893	.....	.....	.....	.....	.....0	.....	245,870	245,870	.....	.....	.....0
00-1102617.....	CONCORD.....	NH.....	.....	06/23/2016....	.....	11,496,107	.....	.....	.....	.....	.....0	.....	68,631	68,631	.....	.....	.....0
00-1102619.....	MADISON.....	WI.....	.....	08/10/2016....	.....	7,108,300	.....	.....	.....	.....	.....0	.....	40,279	40,279	.....	.....	.....0
00-1102630.....	EVERETT.....	WA.....	.....	09/15/2016....	.....	3,094,524	.....	.....	.....	.....	.....0	.....	59,264	59,264	.....	.....	.....0
00-1102631.....	GASTONIA.....	NC.....	.....	11/22/2016....	.....	6,903,013	.....	.....	.....	.....	.....0	.....	53,055	53,055	.....	.....	.....0

SCHEDULE B - PART 3

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

QE02.4

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102634.....	WALKER.....	MI.....	.....	04/05/2017....	.....	16,924,994.....	.....	.....	.....	.....	.....0	.....	299,344.....	299,344.....	.....	.....	.....0
00-1102635.....	WESTPORT.....	CT.....	.....	09/26/2016....	.....	13,447,023.....	.....	.....	.....	.....	.....0	.....	81,753.....	81,753.....	.....	.....	.....0
00-1102636.....	OVEDO.....	FL.....	.....	08/08/2016....	.....	12,030,333.....	.....	.....	.....	.....	.....0	.....	100,549.....	100,549.....	.....	.....	.....0
00-1102641.....	SAN ANTONIO.....	TX.....	.....	08/08/2016....	.....	8,580,458.....	.....	.....	.....	.....	.....0	.....	71,715.....	71,715.....	.....	.....	.....0
00-1102643.....	HILLSBORO.....	OR.....	.....	11/07/2016....	.....	9,803,087.....	.....	.....	.....	.....	.....0	.....	81,027.....	81,027.....	.....	.....	.....0
00-1102648.....	COLUMBUS.....	OH.....	.....	10/11/2016....	.....	10,578,172.....	.....	.....	.....	.....	.....0	.....	52,893.....	52,893.....	.....	.....	.....0
00-1102649.....	BEXLEY.....	OH.....	.....	11/23/2016....	.....	6,118,790.....	.....	.....	.....	.....	.....0	.....	48,265.....	48,265.....	.....	.....	.....0
00-1102653.....	CERRITOS.....	CA.....	.....	09/23/2016....	.....	6,201,788.....	.....	.....	.....	.....	.....0	.....	51,256.....	51,256.....	.....	.....	.....0
00-1102655.....	MOUNTAIN VIEW.....	CA.....	.....	11/14/2016....	.....	16,542,746.....	.....	.....	.....	.....	.....0	.....	98,881.....	98,881.....	.....	.....	.....0
00-1102656.....	EL SEGUNDO.....	CA.....	.....	12/15/2016....	.....	10,743,484.....	.....	.....	.....	.....	.....0	.....	87,010.....	87,010.....	.....	.....	.....0
00-1102660.....	WILDOMAR.....	CA.....	.....	05/23/2017....	.....	11,238,567.....	.....	.....	.....	.....	.....0	.....	84,442.....	84,442.....	.....	.....	.....0
00-1102665.....	GLASTONBURY.....	CT.....	.....	10/20/2016....	.....	17,719,169.....	.....	.....	.....	.....	.....0	.....	105,549.....	105,549.....	.....	.....	.....0
00-1102672.....	AMERICAN CANYON.....	CA.....	.....	10/12/2018....	.....	6,468,269.....	.....	.....	.....	.....	.....0	.....	53,836.....	53,836.....	.....	.....	.....0
00-1102679.....	ANN ARBOR.....	MI.....	.....	12/09/2016....	.....	4,688,760.....	.....	.....	.....	.....	.....0	.....	31,886.....	31,886.....	.....	.....	.....0
00-1102687.....	SANTA CLARA.....	CA.....	.....	09/19/2018....	.....	20,590,528.....	.....	.....	.....	.....	.....0	.....	91,437.....	91,437.....	.....	.....	.....0
00-1102689.....	MACON.....	GA.....	.....	02/06/2017....	.....	10,504,998.....	.....	.....	.....	.....	.....0	.....	54,680.....	54,680.....	.....	.....	.....0
00-1102692.....	GRANDVIEW HEIGHTS.....	OH.....	S...	02/01/2017....	.....	33,131,748.....	.....	.....	.....	.....	.....0	.....	309,565.....	309,565.....	.....	.....	.....0
00-1102693.....	WEST CHESTER.....	PA.....	.....	03/06/2017....	.....	35,315,870.....	.....	.....	.....	.....	.....0	.....	170,064.....	170,064.....	.....	.....	.....0
00-1102700.....	BERKELEY.....	CA.....	.....	02/17/2017....	.....	11,354,600.....	.....	.....	.....	.....	.....0	.....	50,021.....	50,021.....	.....	.....	.....0
00-1102704.....	SEATTLE.....	WA.....	.....	04/06/2017....	.....	4,383,786.....	.....	.....	.....	.....	.....0	.....	28,729.....	28,729.....	.....	.....	.....0
00-1102707.....	SEATTLE.....	WA.....	.....	04/11/2017....	.....	9,898,129.....	.....	.....	.....	.....	.....0	.....	44,836.....	44,836.....	.....	.....	.....0
00-1102712.....	VALENCIA.....	CA.....	.....	05/15/2017....	.....	3,556,372.....	.....	.....	.....	.....	.....0	.....	18,955.....	18,955.....	.....	.....	.....0
00-1102719.....	KENT.....	WA.....	.....	04/13/2017....	.....	8,376,965.....	.....	.....	.....	.....	.....0	.....	146,383.....	146,383.....	.....	.....	.....0
00-1102720.....	BILLERICA.....	MA.....	.....	05/01/2017....	.....	2,831,228.....	.....	.....	.....	.....	.....0	.....	20,677.....	20,677.....	.....	.....	.....0
00-1102727.....	CHARLESTON.....	SC.....	.....	05/22/2017....	.....	15,609,154.....	.....	.....	.....	.....	.....0	.....	166,949.....	166,949.....	.....	.....	.....0
00-1102728.....	GREENVILLE.....	SC.....	.....	10/12/2018....	.....	4,224,332.....	.....	.....	.....	.....	.....0	.....	29,515.....	29,515.....	.....	.....	.....0
00-1102734.....	WASHINGTON.....	DC.....	.....	05/31/2017....	.....	48,533,209.....	.....	.....	.....	.....	.....0	.....	239,544.....	239,544.....	.....	.....	.....0
00-1102740.....	MEMPHIS.....	TN.....	.....	08/16/2017....	.....	13,603,204.....	.....	.....	.....	.....	.....0	.....	116,071.....	116,071.....	.....	.....	.....0
00-1102742.....	LAWRENCE.....	KS.....	.....	09/08/2017....	.....	22,934,668.....	.....	.....	.....	.....	.....0	.....	99,850.....	99,850.....	.....	.....	.....0
00-1102753.....	ENCINITAS.....	CA.....	.....	06/23/2017....	.....	6,039,381.....	.....	.....	.....	.....	.....0	.....	28,862.....	28,862.....	.....	.....	.....0
00-1102754.....	SAN DIEGO.....	CA.....	.....	07/18/2017....	.....	9,388,550.....	.....	.....	.....	.....	.....0	.....	49,758.....	49,758.....	.....	.....	.....0
00-1102756.....	MADISON.....	WI.....	.....	07/10/2017....	.....	10,721,037.....	.....	.....	.....	.....	.....0	.....	54,685.....	54,685.....	.....	.....	.....0
00-1102761.....	RICHMOND.....	VA.....	.....	07/19/2017....	.....	12,426,628.....	.....	.....	.....	.....	.....0	.....	66,869.....	66,869.....	.....	.....	.....0
00-1102762.....	ODESSA.....	FL.....	.....	07/14/2017....	.....	12,069,561.....	.....	.....	.....	.....	.....0	.....	102,546.....	102,546.....	.....	.....	.....0
00-1102764.....	MYRTLE BEACH.....	SC.....	.....	07/07/2017....	.....	15,416,569.....	.....	.....	.....	.....	.....0	.....	80,220.....	80,220.....	.....	.....	.....0
00-1102766.....	PLACENTIA.....	CA.....	.....	07/27/2017....	.....	3,708,305.....	.....	.....	.....	.....	.....0	.....	17,899.....	17,899.....	.....	.....	.....0
00-1102767.....	KALAMAZOO.....	MI.....	.....	07/20/2017....	.....	6,510,943.....	.....	.....	.....	.....	.....0	.....	80,921.....	80,921.....	.....	.....	.....0
00-1102768.....	PLACENTIA.....	CA.....	.....	07/27/2017....	.....	6,733,502.....	.....	.....	.....	.....	.....0	.....	32,500.....	32,500.....	.....	.....	.....0
00-1102772.....	NORTHBROOK.....	IL.....	.....	08/10/2017....	.....	22,105,766.....	.....	.....	.....	.....	.....0	.....	239,939.....	239,939.....	.....	.....	.....0
00-1102773.....	IRMO.....	SC.....	.....	07/26/2017....	.....	9,758,397.....	.....	.....	.....	.....	.....0	.....	72,410.....	72,410.....	.....	.....	.....0
00-1102774.....	VERNON.....	CA.....	.....	06/29/2017....	.....	14,477,254.....	.....	.....	.....	.....	.....0	.....	80,818.....	80,818.....	.....	.....	.....0
00-1102786.....	MARYSVILLE.....	WA.....	.....	01/10/2018....	.....	21,720,144.....	.....	.....	.....	.....	.....0	.....	218,738.....	218,738.....	.....	.....	.....0

QE02.5

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
00-1102792.....	WOODSTOCK.....	GA.....	.....	10/12/2017....	.....	20,914,130	.....	.....	.....	.....	.....0	.....	.....96,477	96,477	.....	.....	.....0
00-1102794.....	TULSA.....	OK.....	.....	10/30/2017....	.....	10,702,633	.....	.....	.....	.....	.....0	.....	.....113,296	113,296	.....	.....	.....0
00-1102795.....	GREENVILLE.....	SC.....	.....	09/29/2017....	.....	14,952,622	.....	.....	.....	.....	.....0	.....	.....72,316	72,316	.....	.....	.....0
00-1102796.....	OVERLAND PARK.....	KS.....	.....	11/07/2017....	.....	25,178,879	.....	.....	.....	.....	.....0	.....	.....240,687	240,687	.....	.....	.....0
00-1102797.....	REDMOND.....	WA.....	.....	09/08/2017....	.....	9,378,901	.....	.....	.....	.....	.....0	.....	.....155,840	155,840	.....	.....	.....0
00-1102798.....	WALTHAM.....	MA.....	.....	11/29/2017....	.....	15,000,000	.....	.....	.....	.....	.....0	.....	.....70,551	70,551	.....	.....	.....0
00-1102799.....	EUGENE.....	OR.....	.....	10/26/2017....	.....	4,481,413	.....	.....	.....	.....	.....0	.....	.....23,499	23,499	.....	.....	.....0
00-1102800.....	FORT MILL.....	SC.....	.....	09/22/2017....	.....	8,259,643	.....	.....	.....	.....	.....0	.....	.....62,739	62,739	.....	.....	.....0
00-1102803.....	NASHVILLE.....	TN.....	.....	11/27/2017....	.....	12,916,491	.....	.....	.....	.....	.....0	.....	.....96,684	96,684	.....	.....	.....0
00-1102808.....	WILLIAMSVILLE.....	NY.....	.....	12/01/2017....	.....	8,076,510	.....	.....	.....	.....	.....0	.....	.....56,130	56,130	.....	.....	.....0
00-1102809.....	CHICAGO.....	IL.....	.....	11/01/2017....	.....	39,215,543	.....	.....	.....	.....	.....0	.....	.....187,508	187,508	.....	.....	.....0
00-1102814.....	BEDFORD.....	NH.....	.....	03/15/2018....	.....	15,253,206	.....	.....	.....	.....	.....0	.....	.....95,147	95,147	.....	.....	.....0
00-1102823.....	PORTSMOUTH.....	NH.....	.....	12/22/2017....	.....	10,827,308	.....	.....	.....	.....	.....0	.....	.....48,750	48,750	.....	.....	.....0
00-1102825.....	NAPLES.....	FL.....	.....	12/05/2017....	.....	9,274,506	.....	.....	.....	.....	.....0	.....	.....66,811	66,811	.....	.....	.....0
00-1102827.....	BURIEN.....	WA.....	.....	12/18/2017....	.....	9,836,562	.....	.....	.....	.....	.....0	.....	.....104,808	104,808	.....	.....	.....0
00-1102828.....	MODESTO.....	CA.....	.....	02/01/2018....	.....	3,726,194	.....	.....	.....	.....	.....0	.....	.....26,011	26,011	.....	.....	.....0
00-1102829.....	MODESTO.....	CA.....	.....	02/01/2018....	.....	3,260,420	.....	.....	.....	.....	.....0	.....	.....22,759	22,759	.....	.....	.....0
00-1102830.....	SAN DIEGO.....	CA.....	.....	02/23/2018....	.....	7,200,798	.....	.....	.....	.....	.....0	.....	.....38,712	38,712	.....	.....	.....0
00-1102832.....	MONROE.....	WA.....	.....	01/04/2018....	.....	15,586,783	.....	.....	.....	.....	.....0	.....	.....110,288	110,288	.....	.....	.....0
00-1102833.....	BEAVERTON.....	OR.....	.....	03/05/2018....	.....	10,020,834	.....	.....	.....	.....	.....0	.....	.....63,965	63,965	.....	.....	.....0
00-1102837.....	KENT.....	WA.....	.....	03/06/2018....	.....	41,149,633	.....	.....	.....	.....	.....0	.....	.....211,541	211,541	.....	.....	.....0
00-1102839.....	JACKSONVILLE.....	FL.....	.....	01/09/2018....	.....	29,868,350	.....	.....	.....	.....	.....0	.....	.....156,685	156,685	.....	.....	.....0
00-1102840.....	TONAWANDA.....	NY.....	.....	02/07/2018....	.....	5,691,459	.....	.....	.....	.....	.....0	.....	.....29,987	29,987	.....	.....	.....0
00-1102841.....	RALEIGH.....	NC.....	.....	01/31/2018....	.....	12,000,000	.....	.....	.....	.....	.....0	.....	.....53,991	53,991	.....	.....	.....0
00-1102848.....	JERICO.....	NY.....	.....	07/17/2018....	.....	22,870,972	.....	.....	.....	.....	.....0	.....	.....98,983	98,983	.....	.....	.....0
00-1102852.....	BALA CYNWYD.....	PA.....	.....	04/06/2018....	.....	13,662,718	.....	.....	.....	.....	.....0	.....	.....138,192	138,192	.....	.....	.....0
00-1102855.....	SAN DIEGO.....	CA.....	.....	03/09/2018....	.....	3,598,678	.....	.....	.....	.....	.....0	.....	.....32,751	32,751	.....	.....	.....0
00-1102856.....	CAMBRIDGE.....	MA.....	.....	05/23/2018....	.....	11,686,329	.....	.....	.....	.....	.....0	.....	.....54,746	54,746	.....	.....	.....0
00-1102857.....	NEW YORK.....	NY.....	.....	04/12/2018....	.....	37,138,936	.....	.....	.....	.....	.....0	.....	.....193,217	193,217	.....	.....	.....0
00-1102858.....	INDIANAPOLIS.....	IN.....	.....	04/25/2018....	.....	15,839,851	.....	.....	.....	.....	.....0	.....	.....70,533	70,533	.....	.....	.....0
00-1102863.....	ONTARIO.....	CA.....	.....	10/12/2018....	.....	4,108,186	.....	.....	.....	.....	.....0	.....	.....19,932	19,932	.....	.....	.....0
00-1102866.....	NORWALK.....	CA.....	.....	05/10/2018....	.....	14,099,190	.....	.....	.....	.....	.....0	.....	.....96,312	96,312	.....	.....	.....0
00-1102867.....	SEATTLE.....	WA.....	.....	04/11/2018....	.....	8,256,998	.....	.....	.....	.....	.....0	.....	.....40,317	40,317	.....	.....	.....0
00-1102871.....	SALEM.....	OR.....	.....	07/16/2018....	.....	9,040,589	.....	.....	.....	.....	.....0	.....	.....41,033	41,033	.....	.....	.....0
00-1102872.....	CHICAGO.....	IL.....	.....	04/13/2018....	.....	9,333,654	.....	.....	.....	.....	.....0	.....	.....126,090	126,090	.....	.....	.....0
00-1102874.....	HOLLAND.....	MI.....	.....	05/15/2018....	.....	7,858,503	.....	.....	.....	.....	.....0	.....	.....122,006	122,006	.....	.....	.....0
00-1102875.....	BURLINGTON.....	KY.....	.....	06/11/2018....	.....	12,257,795	.....	.....	.....	.....	.....0	.....	.....118,266	118,266	.....	.....	.....0
00-1102876.....	GOLETA.....	CA.....	.....	05/17/2018....	.....	19,214,655	.....	.....	.....	.....	.....0	.....	.....190,731	190,731	.....	.....	.....0
00-1102879.....	MARLTON.....	NJ.....	.....	06/26/2018....	.....	19,126,402	.....	.....	.....	.....	.....0	.....	.....155,300	155,300	.....	.....	.....0
00-1102880.....	NORTH HOLLYWOOD.....	CA.....	.....	06/22/2018....	.....	7,512,517	.....	.....	.....	.....	.....0	.....	.....34,614	34,614	.....	.....	.....0
00-1102882.....	HILL AIR FORCE BASE.....	UT.....	.....	07/06/2018....	.....	14,246,349	.....	.....	.....	.....	.....0	.....	.....87,064	87,064	.....	.....	.....0
00-1102883.....	DALLAS.....	TX.....	.....	05/29/2018....	.....	10,291,533	.....	.....	.....	.....	.....0	.....	.....70,390	70,390	.....	.....	.....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
00-1102887.....	COLORADO SPRINGS.....	CO.....		06/29/2018....		26,413,275					0		130,952	130,952			0
00-1102888.....	WARMINSTER.....	PA.....		06/25/2018....		13,787,918					0		134,042	134,042			0
00-1102892.....	SALT LAKE CITY.....	UT.....		06/26/2018....		33,352,942					0		182,258	182,258			0
00-1102893.....	INDIANAPOLIS.....	IN.....		08/14/2018....		6,669,164					0		39,369	39,369			0
00-1102894.....	MOORESVILLE.....	NC.....		07/06/2018....		12,790,594					0		84,111	84,111			0
00-1102897.....	OMAHA.....	NE.....		07/26/2018....		7,489,811					0		47,214	47,214			0
00-1102901.....	MECHANICSBURG.....	PA.....		12/17/2018....		19,702,698					0		84,141	84,141			0
00-1102902.....	BURLINGTON.....	MA.....		08/06/2018....		28,444,766					0		184,552	184,552			0
00-1102909.....	MARLTON.....	NJ.....		09/06/2018....		7,592,080					0		50,054	50,054			0
00-1102911.....	TAMPA.....	FL.....		09/05/2018....		24,090,348					0		111,893	111,893			0
00-1102913.....	STOUGHTON.....	MA.....		09/20/2018....		12,205,956					0		65,729	65,729			0
00-1102914.....	PATCHOGUE.....	NY.....		10/12/2018....		14,273,264					0		92,722	92,722			0
00-1102917.....	PORTLAND.....	OR.....		09/27/2018....		15,283,590					0		73,950	73,950			0
00-1102918.....	DENVER.....	CO.....		08/31/2018....		16,219,827					0		92,511	92,511			0
00-1102919.....	CULVER CITY.....	CA.....		09/21/2018....		6,507,312					0		29,882	29,882			0
00-1102922.....	SAVANNAH.....	GA.....		11/30/2018....		15,776,902					0		228,723	228,723			0
00-1102926.....	CERRITOS.....	CA.....		02/01/2019....		7,849,471					0		36,125	36,125			0
00-1102927.....	SANTA ANA.....	CA.....		02/01/2019....		9,690,705					0		44,598	44,598			0
00-1102928.....	LAKE FOREST.....	CA.....		03/18/2019....		5,831,329					0		26,651	26,651			0
00-1102930.....	REDONDO BEACH.....	CA.....		06/12/2019....		6,833,646					0		30,759	30,759			0
00-1102931.....	BUENA PARK.....	CA.....		10/23/2018....		17,361,687					0		81,407	81,407			0
00-1102933.....	DOYLESTOWN.....	PA.....		12/19/2018....		4,089,370					0		36,220	36,220			0
00-1102934.....	MONTGOMERYVILLE.....	PA.....		12/19/2018....		3,642,830					0		32,265	32,265			0
00-1102936.....	SENECA.....	SC.....		12/21/2018....		7,012,863					0		40,537	40,537			0
00-1102942.....	NEW YORK.....	NY.....		12/12/2018....		18,403,257					0		82,647	82,647			0
00-1102945.....	COCONUT CREEK.....	FL.....		02/28/2019....		14,562,505					0		66,019	66,019			0
00-1102950.....	RICHMOND.....	VA.....		01/17/2019....		17,276,361					0		104,823	104,823			0
00-1102953.....	ORLANDO.....	FL.....		03/18/2019....		23,372,879					0		190,419	190,419			0
00-1102956.....	WALL TOWNSHIP.....	NJ.....		02/28/2019....		16,556,487					0		104,588	104,588			0
00-1102963.....	MIDLAND.....	TX.....		07/31/2019....		28,656,638					0		262,522	262,522			0
00-1102965.....	COLORADO SPRINGS.....	CO.....		02/28/2019....		31,065,066					0		141,066	141,066			0
00-1102969.....	AMERICAN FORK.....	UT.....		02/26/2019....		18,714,947					0		118,378	118,378			0
00-1102971.....	ATLANTA.....	GA.....		04/12/2019....		21,193,802					0		133,775	133,775			0
00-1102972.....	TAYLORTOWN.....	NC.....		04/11/2019....		9,452,651					0		57,797	57,797			0
00-1102979.....	WINTER PARK.....	FL.....		05/15/2019....		17,807,228					0		77,649	77,649			0
00-1102986.....	PINEY FLATS.....	TN.....		05/29/2019....		19,102,477					0		86,999	86,999			0
00-1102987.....	LONG BEACH.....	CA.....		04/19/2019....		15,107,771					0		98,033	98,033			0
00-1102990.....	BOSTON.....	MA.....		06/06/2019....		4,635,830					0		66,846	66,846			0
00-1102993.....	DELTONA.....	FL.....		08/16/2019....		6,140,768					0		38,412	38,412			0
00-1103001.....	VANCOUVER.....	WA.....		06/13/2019....		1,922,909					0		14,364	14,364			0
00-1103004.....	TAYLORTOWN.....	NC.....		08/06/2019....		3,787,238					0		23,560	23,560			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
00-1103006.....	FREDERICK.....	MD.....	.....	11/12/2019....	.....	27,835,644	.....	.....	.....	.....	.....0	.....	172,194	172,194	.....	.....	.....0
00-1103007.....	LOVELAND.....	OH.....	.....	07/31/2019....	.....	10,746,178	.....	.....	.....	.....	.....0	.....	49,679	49,679	.....	.....	.....0
00-1103010.....	LAKE FOREST.....	CA.....	.....	06/17/2019....	.....	4,972,133	.....	.....	.....	.....	.....0	.....	23,564	23,564	.....	.....	.....0
00-1103012.....	RANDOLPH.....	MA.....	.....	07/01/2019....	.....	5,170,283	.....	.....	.....	.....	.....0	.....	23,941	23,941	.....	.....	.....0
00-1103024.....	WOOD DALE.....	IL.....	.....	08/29/2019....	.....	8,110,605	.....	.....	.....	.....	.....0	.....	39,348	39,348	.....	.....	.....0
00-1103025.....	SARATOGA SPRINGS.....	UT.....	.....	07/17/2019....	.....	14,726,257	.....	.....	.....	.....	.....0	.....	92,752	92,752	.....	.....	.....0
00-1103026.....	WAYNE.....	PA.....	.....	07/01/2019....	.....	24,326,744	.....	.....	.....	.....	.....0	.....	123,515	123,515	.....	.....	.....0
00-1103029.....	CHARLOTTE.....	NC.....	.....	01/27/2020....	.....	20,675,883	.....	.....	.....	.....	.....0	.....	100,109	100,109	.....	.....	.....0
00-1103041.....	PACE.....	FL.....	.....	09/12/2019....	.....	14,234,737	.....	.....	.....	.....	.....0	.....	69,992	69,992	.....	.....	.....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	.....	36,008	36,008	.....	.....	.....0
00-1103044.....	SANDY.....	OR.....	.....	10/15/2019....	.....	10,779,403	.....	.....	.....	.....	.....0	.....	52,667	52,667	.....	.....	.....0
00-1103047.....	CORAL GABLES.....	FL.....	.....	09/09/2019....	.....	9,601,505	.....	.....	.....	.....	.....0	.....	88,547	88,547	.....	.....	.....0
00-1103051.....	WARRENVILLE.....	IL.....	.....	11/14/2019....	.....	9,307,259	.....	.....	.....	.....	.....0	.....	178,167	178,167	.....	.....	.....0
00-1103052.....	SALT LAKE CITY.....	UT.....	.....	12/13/2019....	.....	5,308,495	.....	.....	.....	.....	.....0	.....	25,737	25,737	.....	.....	.....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	.....	101,186	101,186	.....	.....	.....0
00-1103067.....	INDIANAPOLIS.....	IN.....	.....	02/06/2020....	.....	17,973,192	.....	.....	.....	.....	.....0	.....	145,946	145,946	.....	.....	.....0
00-1103074.....	ST PAUL.....	MN.....	.....	11/08/2019....	.....	7,014,000	.....	.....	.....	.....	.....0	.....	47,900	47,900	.....	.....	.....0
00-1103075.....	CLAYTON.....	NC.....	.....	11/20/2019....	.....	25,500,000	.....	.....	.....	.....	.....0	.....	127,113	127,113	.....	.....	.....0
00-1103078.....	PHILADELPHIA.....	PA.....	.....	11/18/2019....	.....	3,718,817	.....	.....	.....	.....	.....0	.....	72,161	72,161	.....	.....	.....0
00-1103079.....	SEATTLE.....	WA.....	.....	01/28/2020....	.....	17,309,400	.....	.....	.....	51,567	51,567	.....	41,253	41,253	.....	.....	.....0
00-1103083.....	ZEELAND.....	MI.....	.....	10/30/2019....	.....	884,925	.....	.....	.....	.....	.....0	.....	3,633	3,633	.....	.....	.....0
00-1103085.....	TAMPA.....	FL.....	.....	10/17/2019....	.....	30,818,142	.....	.....	.....	.....	.....0	.....	162,125	162,125	.....	.....	.....0
00-1103086.....	TALLMADGE TOWNSHIP.....	MI.....	.....	12/06/2019....	.....	11,303,446	.....	.....	.....	.....	.....0	.....	55,261	55,261	.....	.....	.....0
00-1103095.....	CERRITOS.....	CA.....	.....	01/29/2020....	.....	6,832,876	.....	.....	.....	.....	.....0	.....	51,847	51,847	.....	.....	.....0
00-1103100.....	NEWPORT NEWS.....	VA.....	.....	11/21/2019....	.....	14,000,000	.....	.....	.....	.....	.....0	.....	69,315	69,315	.....	.....	.....0
00-1103108.....	PHILADELPHIA.....	PA.....	.....	02/14/2020....	.....	14,047,537	.....	.....	.....	.....	.....0	.....	69,304	69,304	.....	.....	.....0
00-1103110.....	CHERRY HILL.....	NJ.....	.....	10/05/2020....	.....	9,969,187	.....	.....	.....	.....	.....0	.....	46,994	46,994	.....	.....	.....0
00-1103112.....	NEW YORK.....	NY.....	.....	01/30/2020....	.....	24,597,930	.....	.....	.....	.....	.....0	.....	123,952	123,952	.....	.....	.....0
00-1103125.....	CHARLOTTE.....	NC.....	.....	03/04/2020....	.....	19,667,197	.....	.....	.....	.....	.....0	.....	114,687	114,687	.....	.....	.....0
00-1103128.....	CARY.....	NC.....	.....	03/11/2020....	.....	6,449,824	.....	.....	.....	.....	.....0	.....	33,628	33,628	.....	.....	.....0
00-1103133.....	WEST CHESTER.....	PA.....	.....	03/18/2020....	.....	4,944,432	.....	.....	.....	.....	.....0	.....	21,587	21,587	.....	.....	.....0
00-1103138.....	OGDEN.....	UT.....	.....	04/29/2020....	.....	7,129,001	.....	.....	.....	.....	.....0	.....	53,078	53,078	.....	.....	.....0
00-1103139.....	HUNTINGTON.....	NY.....	.....	05/01/2020....	.....	7,905,607	.....	.....	.....	.....	.....0	.....	41,311	41,311	.....	.....	.....0
00-1103147.....	POOLER.....	GA.....	.....	11/24/2020....	.....	12,000,000	.....	.....	.....	.....	.....0	.....	109,587	109,587	.....	.....	.....0
00-1103153.....	PORT ST LUCIE.....	FL.....	.....	06/18/2020....	.....	2,062,405	.....	.....	.....	.....	.....0	.....	19,131	19,131	.....	.....	.....0
00-1103159.....	WESLEY CHAPEL.....	FL.....	.....	04/23/2020....	.....	51,359,964	.....	.....	.....	.....	.....0	.....	279,647	279,647	.....	.....	.....0
00-1103160.....	WEST SACRAMENTO.....	CA.....	.....	05/27/2020....	.....	9,408,067	.....	.....	.....	.....	.....0	.....	46,952	46,952	.....	.....	.....0
00-1103168.....	SCOTTSDALE.....	AZ.....	.....	06/15/2020....	.....	21,585,179	.....	.....	.....	.....	.....0	.....	101,076	101,076	.....	.....	.....0
00-1103174.....	ALPHARETTA.....	GA.....	.....	06/30/2020....	.....	13,259,212	.....	.....	.....	.....	.....0	.....	116,966	116,966	.....	.....	.....0
00-1103180.....	MELVILLE.....	NY.....	.....	09/01/2020....	.....	13,425,549	.....	.....	.....	.....	.....0	.....	75,797	75,797	.....	.....	.....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
00-1103183.....	JURUPA VALLEY.....	CA.....	.....	08/31/2020....	.....	.....5,969,973	.....	.....	.....	.....	.....0	.....	.....30,507	30,507	.....	.....	.....0
00-1103187.....	LOUISVILLE.....	KY.....	.....	11/23/2020....	.....	.....17,150,000	.....	.....	.....	.....	.....0	.....	.....154,302	154,302	.....	.....	.....0
00-1103199.....	HUNTSVILLE.....	AL.....	.....	11/23/2020....	.....	.....16,000,000	.....	.....	.....	.....	.....0	.....	.....106,203	106,203	.....	.....	.....0
00-1103201.....	SHOREWOOD HILLS.....	WI.....	.....	12/09/2020....	.....	.....22,775,000	.....	.....	.....	.....	.....0	.....	.....118,530	118,530	.....	.....	.....0
00-1103206.....	WEST COLUMBIA.....	SC.....	.....	12/10/2020....	.....	.....10,500,000	.....	.....	.....	.....	.....0	.....	.....81,149	81,149	.....	.....	.....0
00-1103211.....	CINCINNATI.....	OH.....	.....	12/16/2020....	.....	.....3,000,000	.....	.....	.....	.....	.....0	.....	.....19,480	19,480	.....	.....	.....0
00-1103226.....	GREENFIELD.....	WI.....	.....	02/18/2021....	.....	.....	.....	.....	.....	.....	.....0	.....	.....38,963	38,963	.....	.....	.....0
00-1103231.....	FAIRFIELD.....	NJ.....	.....	02/12/2021....	.....	.....	.....	.....	.....	.....	.....0	.....	.....54,576	54,576	.....	.....	.....0
00-1103236.....	WESTWOOD.....	NJ.....	.....	03/08/2021....	.....	.....	.....	.....	.....	.....	.....0	.....	.....17,429	17,429	.....	.....	.....0
0299999. Total - Mortgages With Partial Repayments.....						3,689,900,046	0	0	0	95,984	95,984	0	26,432,922	26,432,922	0	0	0
0599999. Total Mortgages.....						3,739,981,574	0	0	0	95,984	95,984	0	76,290,220	76,290,220	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												
	Vista Credit Opportunities Fund II-B, L.P.....	San Francisco.....	CA...	Vista Equity Partners.....	.....	06/01/2016....	2	.....	.....20,690	.....	.....1,721,693	6.120
	GSO Capital Opportunities Fund III.....	Wilmington.....	DE...	Blackstone Credit.....	.....	06/03/2016....	2	.....	.....126,896	.....	.....3,131,907	0.150
	Ares Private Credit Solutions, L.P.....	Wilmington.....	DE...	Ares Management.....	.....	06/23/2017....	2	.....	.....261,850	.....	.....2,520,184	0.200
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE...	Vista Equity Partners.....	.....	05/10/2017....	2	.....	.....10,253	.....	.....1,020,676	0.390
	TCW Direct Lending VII LLC.....	Los Angeles.....	CA...	TCW Direct Lending.....	.....	05/14/2018....	2	.....	.....1,208,678	.....	.....1,546,533	0.730
	ICG SDP Fund 4B.....	Grand Duchy.....	LUX..	Intermediate Capital Group.....	.....	03/31/2020....	2	.....	.....1,629,829	.....	.....18,309,123	0.560
	HPS Specialty Loan Fund V-L, L.P.....	New York.....	NY...	HPS Investment Partners.....	.....	01/25/2021....	2	1,040,000	.....	.....	.....5,760,000	0.160
	Ares Capital Europe V.....	Wilmington.....	DE...	Ares Management.....	.....	06/11/2021....	2	3,522,174	.....	.....	.....26,477,826	0.350
	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.....							4,562,174	3,258,196	0	60,487,942	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Dyal Capital Partners III, L.P.....	New York.....	NY...	Dyal Capital.....	.....	09/30/2016....	3	.....	.....63,529	.....	.....4,598,738	0.140
	Yukon Capital Partners III, L.P.....	Minneapolis.....	MN...	Yukon Partners.....	.....	07/18/2017....	2	.....	.....126,230	.....	.....1,182,829	1.250
	Clearlake Capital Partners V.....	Santa Monica.....	CA...	Clearlake Capital.....	.....	12/05/2017....	3	.....	.....269,644	.....	.....546,839	0.060
	Dyal Capital Partners IV.....	New York.....	NY...	Dyal Capital.....	.....	06/11/2018....	3	.....	.....452,589	.....	.....4,694,175	0.070
	Peppertree Capital Fund VII, L.P.....	Wilmington.....	DE...	Peppertree Capital Management.....	.....	11/28/2018....	3	.....	.....115,000	.....	.....350,000	2.030
	TPG Healthcare Partners, L.P.....	Fort Worth.....	TX...	TPG Capital.....	.....	10/01/2019....	3	.....	.....70,668	.....	.....713,644	0.040
	TPG Partners VIII, L.P.....	Fort Worth.....	TX...	TPG Capital.....	.....	10/01/2019....	3	.....	.....35,493	.....	.....461,919	0.010
	Vista Equity Partners Fund VII, L.P.....	Austin.....	TX...	Vista Equity Partners.....	.....	01/24/2019....	3	.....	.....97,405	.....	.....1,452,372	0.020
	Navis Asia Fund VIII, L.P.....	Grand Cayman.....	CYM.	Navis.....	.....	06/11/2021....	3	188,710	.....	.....	.....825,000	0.140
	ICG Europe Mid-Market Fund.....	Grand Duchy.....	LUX..	Intermediate Capital Group.....	.....	04/09/2020....	2	.....	.....530,843	.....	.....5,601,967	0.600
	ZMC III, L.P.....	New York.....	NY...	ZMC.....	.....	01/03/2020....	3	.....	.....13,200	.....	.....1,375,918	0.220
	Global Infrastructure Partners IV, L.P.....	New York.....	NY...	Global Infrastructure Partners.....	.....	10/23/2019....	3	.....	.....447,190	.....	.....9,537,481	0.050
	Veritas Capital Fund VII.....	New York.....	NY...	Veritas Capital.....	.....	04/15/2020....	3	.....	.....709,023	.....	.....2,077,073	0.080
	Brookfield Infrastructure Fund IV.....	Toronto.....	CAN.	Brookfield Asset Management.....	.....	11/05/2019....	3	.....	.....1,645,112	.....	.....3,981,999	0.040
	BIF IV Renewable Sidecar-B, LP.....	Toronto.....	CAN.	Brookfield Asset Management.....	.....	03/20/2020....	3	.....	.....835,217	.....	.....2,506,818	0.500
	Whitehorse Liquidity Partners III LP.....	Wilmington.....	DE...	Whitehorse Liquidity.....	.....	10/30/2019....	3	.....	.....858,923	.....	.....1,594,128	0.310
	Peppertree Capital Fund VIII QP, LP.....	Chagrin Falls.....	OH...	Peppertree Capital Management.....	.....	01/27/2020....	3	.....	.....576,000	.....	.....4,230,000	0.910
	L Catterton IX Offshore, L.P.....	Greenwich.....	CT...	Catterton Partners.....	.....	05/22/2020....	3	.....	.....796,003	.....	.....796,003	0.030
	Ampersand 2020, L.P.....	Boston.....	MA...	Ampersand Capital.....	.....	11/12/2020....	3	.....	.....25,304	.....	.....1,065,044	0.170
	Altaris Health Partners V, L.P.....	New York.....	NY...	Altaris Capital Partners, LLC.....	.....	04/27/2021....	3	68,207	.....	.....	.....2,431,793	0.100
	FP Solar Finance LP.....	New York.....	NY...	Fundamental Advisors.....	.....	07/30/2020....	3	.....	.....819,500	.....	.....2,862,900	6.090
	Whitehorse Liquidity Partners IV LP.....	Wilmington.....	DE...	Whitehorse Liquidity.....	.....	11/25/2020....	3	.....	.....1,462,461	.....	.....3,794,532	0.230
	KH Aggregator LP.....	Wilmington.....	DE...	Whitehorse Liquidity.....	.....	11/25/2020....	3	.....	.....11,078	.....	.....13,315	0.080
	HPS Specialty Loan Fund V, L.P.....	New York.....	NY...	HPS Investment Partners.....	.....	01/25/2021....	2	5,088,077	.....	.....	.....12,540,000	0.440
	Mercato Partners Traverse IV QP, L.P.....	Salt Lake City.....	UT...	Mercato Partners.....	.....	06/29/2021....	3	200,000	.....	.....	.....1,800,000	0.670
	EETF Sidecar I-A, L.P.....	New York.....	NY...	EnCap Investments.....	.....	04/28/2021....	3	2,344,273	.....	.....	.....996,726	0.270

QE03

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
	EnCap Energy Transition Co-Investment Fund I-A, L.P.....	New York.....	NY....	EnCap Investments.....	.....	04/28/2021....	3	1,492,142	.....	.....	.....1,329,405	0.180
	EnCap Energy Transition Fund I-A, L.P.....	Houston.....	TX....	EnCap Investments.....	.....	04/28/2021....	3	4,522,143	.....	.....	.....3,814,241	0.550
	H.I.G. Europe Middle Market LBO Fund, L.P.....	Grand Cayman.....	CYM.	H.I.G. Global Capital Partners.....	.....	06/22/2021....	3	99,554	.....	.....	.....3,698,061	0.160
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								14,003,106	9,210,399	0	80,872,920	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 Real Estate Company.....	.....	03/01/2019....	-	112,343	.....	.....-	.....	.....0.420
	AEW Core Property Trust (U.S.), Inc.....	Baltimore.....	MD....	AEW.....	.....	02/21/2019....	-	144,057	.....	.....-	.....	.....0.170
	Crow Holdings Realty Partners VII.....	Wilmington.....	DE....	Crow Holdings Capital Partners.....	.....	05/01/2015....	-	11,656	.....	.....858,356	.....	.....0.700
	Crow Holdings Retail Fund II, L.P.....	Dover.....	DE....	Crow Holdings Capital Partners.....	.....	10/21/2016....	-	49,768	.....	.....2,279,620	.....	.....2.160
	PCCP Credit IX, LP.....	Dover.....	DE....	PCCP.....	.....	03/28/2017....	-	1,050,000	.....	.....9,347,800	.....	.....1.400
	DivcoWest Fund V, LP.....	Dover.....	DE....	Divco West, LLC.....	.....	06/23/2017....	-	130,578	.....	.....1,146,404	.....	.....0.320
	Waterton Residential Property Venture XIII, L.P.....	Dover.....	DE....	Waterton Residential.....	.....	11/03/2017....	-	59,106	.....	.....608,711	.....	.....0.540
	US Regional Logistics Program II, L.P.....	Dover.....	DE....	US RLP GP, LLC.....	.....	01/12/2018....	-	1,200,000	.....	.....4,700,000	.....	.....10.000
	Dermody Properties Industrial Fund II, L.P.....	Dover.....	DE....	Dermody Properties.....	.....	12/27/2018....	-	(605,524)	.....	.....-	.....	.....2.420
	PCCP Equity VIII.....	Dover.....	DE....	PCCP.....	.....	09/18/2018....	-	1,492,112	.....	.....5,075,507	.....	.....1.500
	Harrison Street Real Estate Partners VII, L.P.....	Dover.....	DE....	Harrison Street.....	.....	03/12/2019....	-	812,481	.....	.....2,427,372	.....	.....0.770
	Almanac Realty Securities VIII, L.P.....	Dover.....	DE....	Almanac Realty Investors.....	.....	12/21/2018....	-	813,423	.....	.....10,522,468	.....	.....0.850
	Crow Holdings Multi-Family Build-To-Hold Fund, LP.....	Dover.....	DE....	Crow Holdings Capital Partners.....	.....	06/25/2019....	-	556,313	.....	.....781,034	.....	.....5.360
	HSREP VII Co-Investment, L.P.....	New York.....	NY....	Harrison Street.....	.....	05/02/2019....	-	272,887	.....	.....859,527	.....	.....1.410
	Bell Institutional Fund VII, LLC.....	Dover.....	DE....	Bell Partners.....	.....	10/30/2019....	-	567,264	.....	.....5,315,494	.....	.....0.840
	Exeter Industrial Value fund V, L.P.....	Dover.....	DE....	Exeter Property Group.....	.....	10/23/2020....	-	1,200,000	.....	.....7,800,000	.....	.....0.610
	Madison Realty Capital Debt Fund V LP.....	Dover.....	DE....	Madison Realty Capital.....	.....	03/27/2020....	-	884,748	.....	.....7,198,752	.....	.....1.010
	Waterton Residential Property Venture XIV, L.P.....	Dover.....	DE....	Waterton Residential.....	.....	12/10/2020....	-	379,883	.....	.....4,211,661	.....	.....0.330
	Dermody Properties Industrial Co-Invest Fund II, LP.....	Dover.....	DE....	Dermody Properties.....	.....	08/28/2020....	-	121,443	.....	.....24,445	.....	.....2.790
	Related Real Estate Fund III, LP.....	Dover.....	DE....	Related Fund Management.....	.....	08/27/2020....	-	237,522	.....	.....4,071,131	.....	.....0.260
	DivcoWest Fund VI-A, LP.....	Dover.....	DE....	Divco West, LLC.....	.....	11/06/2020....	-	451,566	.....	.....4,228,956	.....	.....0.220
	US Regional Logistics Program III, L.P.....	Dover.....	DE....	US RLP GP, LLC.....	.....	01/27/2021....	.....	.....6,337,500	-	55,737,500	.....	.....16.250
	Harrison Street Real Estate Partners VIII, L.P.....	Dover.....	DE....	Harrison Street.....	.....	03/29/2021....	.....	.....289,339	-	5,896,394	.....	.....0.500
	Ares US Real Estate Opportunity Fund III, L.P.....	Delaware.....	DE....	Ares Management.....	.....	04/29/2021....	.....	.....801,274	-	3,198,726	.....	.....0.270
	Oak Street Real Estate Capital Net Lease Property Fund, LP.....	Dover.....	DE....	Oak Street Real Estate Capital, LLC.....	.....	05/27/2021....	.....	.....1,225	-	18,000,000	.....	.....1.800
	FrontRange Co-GP Property Fund, LP.....	Dover.....	DE....	FrontRange Co-GP Property Fund.....	.....	04/30/2021....	.....	.....436,616	-	3,600,000	.....	.....1.000
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								7,865,954	9,941,626	0	157,889,858	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	Brevan Howard Fund Ltd.....	London.....	GBR.	Brevan Howard Asset Management LLP.....	.....	05/27/2021....	4	6,000,000	.....	.....-	.....	.....0.600
	Pretium Residential Credit Fund II, LP.....	New York.....	NY....	Pretium Partners.....	.....	04/21/2021....	5	2,985,663	.....	.....	.....12,014,337	1.200
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								8,985,663	0	0	12,014,337	XXX.....

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
Collateral Loans - Unaffiliated												
	Smart Collateralized Loan_48117796780.....	Chagrin Falls.....	OH...	Nationwide Life and Annuity Insurance Company.....	.....	12/14/2018....	.....	.....	.....559	.....	.....	.....
	Smart Collateralized Loan_5500003459.....	ESSEX JCT.....	VT...	Nationwide Life and Annuity Insurance Company.....	.....	12/14/2018....	.....	.....	.....15,062	.....	.....	.....
2999999. Total - Collateral Loans - Unaffiliated.....								0	15,621	0	0	XXX.....
4899999. Subtotal - Unaffiliated.....								35,416,897	22,425,842	0	311,265,057	XXX.....
5099999. Totals.....								35,416,897	22,425,842	0	311,265,057	XXX.....

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Yukon Capital Partners III, L.P.....	Minneapolis.....	MN..	Distribution.....	07/18/2017	04/27/2021	587,885	.....	.....	.....	.....	.....0	.....	.....587,885	587,885	-	-	0	-
	Clearlake Capital Partners V.....	Santa Monica.....	CA..	Distribution.....	12/05/2017	06/25/2021	372,304	.....	.....	.....	.....	.....0	.....	.....372,304	372,304	-	-	0	-
	Dyal Capital Partners IV.....	New York.....	NY..	Distribution.....	06/11/2018	04/16/2021	43,926	.....	.....	.....	.....	.....0	.....	.....43,926	43,926	-	-	0	-
	Landmark Equity Partners XVI, L.P.....	Wilmington.....	DE..	Distribution.....	12/06/2018	06/18/2021	378,514	.....	.....	.....	.....	.....0	.....	.....378,514	378,514	-	-	0	-
	TPG Healthcare Partners, L.P.....	Fort Worth.....	TX..	Distribution.....	10/01/2019	06/30/2021	9,172	.....	.....	.....	.....	.....0	.....	.....9,172	9,172	-	-	0	-
	TPG Partners VIII, L.P.....	Fort Worth.....	TX..	Distribution.....	10/01/2019	05/10/2021	2,409	.....	.....	.....	.....	.....0	.....	.....2,409	2,409	-	-	0	-
	Brookfield Infrastructure Fund IV.....	Toronto.....	CAN	Distribution.....	11/05/2019	06/29/2021	1,122,214	.....	.....	.....	.....	.....0	.....	.....1,122,214	1,122,214	-	-	0	-
	BIF IV Renewable Sidecar-B, LP.....	Toronto.....	CAN	Distribution.....	03/20/2020	06/01/2021	114,323	.....	.....	.....	.....	.....0	.....	.....114,323	114,323	-	-	0	-
	Whitehorse Liquidity Partners III LP.....	Wilmington.....	DE..	Distribution.....	10/30/2019	06/30/2021	407,769	.....	.....	.....	.....	.....0	.....	.....407,769	407,769	-	-	0	-
	L Catterton IX Offshore, L.P.....	Greenwich.....	CT..	Distribution.....	05/22/2020	04/14/2021	64,963	.....	.....	.....	.....	.....0	.....	.....64,963	64,963	-	-	0	-
	Whitehorse Liquidity Partners IV LP.....	Wilmington.....	DE..	Distribution.....	11/25/2020	06/28/2021	180,085	.....	.....	.....	.....	.....0	.....	.....180,085	180,085	-	-	0	-
	KH Aggregator LP.....	Wilmington.....	DE..	Distribution.....	11/25/2020	06/08/2021	15,858	.....	.....	.....	.....	.....0	.....	.....15,858	15,858	-	-	0	-
	Fundamental Partners IV LP.....	Wilmington.....	DE..	Distribution.....	12/11/2020	06/16/2021	61,627	.....	.....	.....	.....	.....0	.....	.....61,627	61,627	-	-	0	-
	HPS Specialty Loan Fund V, L.P.....	New York.....	NY..	Distribution.....	01/25/2021	05/28/2021	184,395	.....	.....	.....	.....	.....0	.....	.....184,395	184,395	-	-	0	-
	EETF Sidecar I-A, L.P.....	New York.....	NY..	Distribution.....	04/28/2021	06/15/2021	44,800	.....	.....	.....	.....	.....0	.....	.....44,800	44,800	-	-	0	-
	EnCap Energy Transition Co-Investment Fund I-A, L.P.....	New York.....	NY..	Distribution.....	04/28/2021	05/28/2021	587,400	.....	.....	.....	.....	.....0	.....	.....587,400	587,400	-	-	0	-
	EnCap Energy Transition Fund I-A, L.P.....	Houston.....	TX..	Distribution.....	04/28/2021	05/28/2021	1,630,200	.....	.....	.....	.....	.....0	.....	.....1,630,200	1,630,200	-	-	0	-
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							5,807,844	0	0	0	0	0	0	5,807,844	5,807,844	0	0	0	0

QE03.2

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Crow Holdings Realty Partners VII.....	Wilmington.....	DE..	Distribution.....	05/01/2015	06/30/2021	66,697	.....	.....	.....	.....	.....0	.....	.....66,697	66,697	-	-	0	-
	Bell Institutional Fund V.....	Greensboro.....	NC..	Distribution.....	05/28/2015	04/29/2021	702,800	.....	.....	.....	.....	.....0	.....	.....702,800	702,800	-	-	0	-
	US Regional Logistics Program, L.P.....	Dover.....	DE..	Distribution.....	10/18/2016	05/21/2021	198,163	.....	.....	.....	.....	.....0	.....	.....198,163	198,163	-	-	0	-
	Exeter Industrial Value Fund IV, L.P.....	Dover.....	DE..	Distribution.....	10/24/2016	06/29/2021	292,549	.....	.....	.....	.....	.....0	.....	.....292,549	292,549	-	-	0	-
	Crow Holdings Retail Fund II, L.P.....	Dover.....	DE..	Distribution.....	10/21/2016	06/24/2021	238,567	.....	.....	.....	.....	.....0	.....	.....238,567	238,567	-	-	0	-
	PCCP Credit IX, LP.....	Dover.....	DE..	Distribution.....	03/28/2017	06/24/2021	1,444,800	.....	.....	.....	.....	.....0	.....	.....1,444,800	1,444,800	-	-	0	-
	Waterton Residential Property Venture XIII, L.P.....	Dover.....	DE..	Distribution.....	11/03/2017	05/14/2021	3,728	.....	.....	.....	.....	.....0	.....	.....3,728	3,728	-	-	0	-
	PCCP Equity VIII.....	Dover.....	DE..	Distribution.....	09/18/2018	05/21/2021	1,807,337	.....	.....	.....	.....	.....0	.....	.....1,807,337	1,807,337	-	-	0	-
	Bell Institutional Fund VII, LLC.....	Dover.....	DE..	Distribution.....	10/30/2019	04/27/2021	31,032	.....	.....	.....	.....	.....0	.....	.....31,032	31,032	-	-	0	-
	Oak Street Real Estate Capital Fund V, LP.....	Dover.....	DE..	Distribution.....	11/16/2020	06/15/2021	103,754	.....	.....	.....	.....	.....0	.....	.....103,754	103,754	-	-	0	-
	Madison Realty Capital Debt Fund V LP.....	Dover.....	DE..	Distribution.....	03/27/2020	06/15/2021	182,850	.....	.....	.....	.....	.....0	.....	.....182,850	182,850	-	-	0	-
	Related Real Estate Fund III, LP.....	Dover.....	DE..	Distribution.....	08/27/2020	04/30/2021	231,499	.....	.....	.....	.....	.....0	.....	.....231,499	231,499	-	-	0	-
	DivcoWest Fund VI-A, LP.....	Dover.....	DE..	Distribution.....	11/06/2020	06/25/2021	81,637	.....	.....	.....	.....	.....0	.....	.....81,637	81,637	-	-	0	-
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							5,385,413	0	0	0	0	0	0	5,385,413	5,385,413	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
	NW REI (NLAIC), LLC.....	Columbus.....	OH..	Distribution.....	02/29/2016	06/30/2021	20,295,001	.....	.....	.....	.....	.....0	.....	.....20,295,001	20,295,001	-	-	0	-
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....							20,295,001	0	0	0	0	0	0	20,295,001	20,295,001	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Vista Credit Opportunities Fund II-B, L.P.....	San Francisco.....	CA..	Distribution.....	06/01/2016	06/28/2021	484,467	.....	.....	.....	.....	.....0	.....	.....484,467	484,467	-	-	0	-
	GSO Capital Opportunities Fund III.....	Wilmington.....	DE..	Distribution.....	06/03/2016	06/30/2021	326,582	.....	.....	.....	.....	.....0	.....	.....326,582	326,582	-	-	0	-
	Guggenheim Private Debt Fund 2.0-I, LLC.....	Wilmington.....	DE..	Distribution.....	06/03/2016	06/29/2021	2,022,538	.....	.....	.....	.....	.....0	.....	.....2,022,538	2,022,538	-	-	0	-
	Newstone Capital Partners III, L.P.....	Wilmington.....	DE..	Distribution.....	09/20/2016	06/18/2021	188,571	.....	.....	.....	.....	.....0	.....	.....188,571	188,571	-	-	0	-
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE..	Distribution.....	05/10/2017	05/07/2021	31,769	.....	.....	.....	.....	.....0	.....	.....31,769	31,769	-	-	0	-
	ICG SDP Fund 3B.....	Grand Duchy.....	LUX	Distribution.....	03/22/2018	05/28/2021	118,761	.....	.....	.....	.....	.....0	.....	.....118,761	118,761	-	-	0	-
	ICG SDP Fund 4B.....	Grand Duchy.....	LUX	Distribution.....	03/31/2020	06/02/2021	383,239	.....	.....	.....	.....	.....0	.....	.....383,239	383,239	-	-	0	-
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							3,555,927	0	0	0	0	0	0	3,555,927	3,555,927	0	0	0	0
Collateral Loans - Unaffiliated																			
	Smart Collateralized Loan_48118021118.....	Valley City.....	OH	Distribution.....	12/14/2018	06/30/2021	98,631	.....	.....	.....	.....	.....0	.....	.....98,631	98,631	.....	.....	......0	.....
	Smart Collateralized Loan_5500001033.....	Cincinnati.....	OH	Distribution.....	12/14/2018	06/30/2021	920,594	.....	.....	.....	.....	.....0	.....	.....920,594	920,594	.....	.....	......0	.....
2999999. Total - Collateral Loans - Unaffiliated.....							1,019,225	0	0	0	0	0	0	1,019,225	1,019,225	0	0	0	0
4899999. Subtotal - Unaffiliated.....							15,768,409	0	0	0	0	0	0	15,768,409	15,768,409	0	0	0	0
4999999. Subtotal - Affiliated.....							20,295,001	0	0	0	0	0	0	20,295,001	20,295,001	0	0	0	0
5099999. Totals.....							36,063,410	0	0	0	0	0	0	36,063,410	36,063,410	0	0	0	0

QE03.3

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Special Revenue and Special Assessment										
160853	VC	8	Charlotte-Mecklenburg Hosp Rev TxbI-Atri.....	05/21/2021.....	Citigroup.....		7,500,000	7,500,000		1.D FE.....
79766D	TW	9	San Francisco Aprt-A TxbI Ser C 3.345%.....	04/08/2021.....	Goldman Sachs & Company.....		1,000,000	1,000,000		1.E FE.....
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....						8,500,000	8,500,000	0	XXX
Bonds - Industrial and Miscellaneous										
024836	AF	5	American Campus CMNTYS Sr Nt 2.850% 02.....	06/30/2021.....	Various.....		6,770,472	6,581,000	71,685	2.B FE.....
024836	AG	3	American Campus CMNTYS Sr Nt 3.875% 01.....	04/14/2021.....	Goldman Sachs & Company.....		23,052,497	21,100,000	171,210	2.B FE.....
02666T	AD	9	American Homes 4 Rent Sr Nt 3.375% 07/.....	06/30/2021.....	Bank of America BISD Dealer.....		3,918,480	4,000,000		2.C FE.....
035229	CQ	4	Anheuser-Busch Cos Inc Sr Nt 5.950% 01.....	04/08/2021.....	Goldman Sachs & Company.....		240,430	190,000	2,732	2.B FE.....
03523T	BV	9	Anheuser-Busch InBev WldwdInc Sr Nt 5.....	05/06/2021.....	MUFG Securities Inc.....		11,830,230	9,000,000	148,463	2.B FE.....
035240	AN	0	Anheuser-Busch Inbev Worldwide Sr Nt 4.....	04/08/2021.....	Goldman Sachs & Company.....		1,277,782	1,100,000	24,878	2.B FE.....
035240	AP	5	Anheuser-Busch Inbev Worldwide Sr Nt 4.....	04/08/2021.....	Goldman Sachs & Company.....		1,067,265	900,000	21,019	2.B FE.....
045054	AL	7	Ashtead Capital Inc Sr Sec Nt 4.250% 1.....	05/04/2021.....	Wells Fargo Securities LLC.....		3,547,600	3,310,000	21,020	2.C FE.....
059165	EN	6	Baltimore Gas & Elec Co Sr Nt 2.250% 0.....	06/07/2021.....	JP Morgan Securities LLC.....		6,927,647	6,940,000		1.F FE.....
06051G	JB	6	Bank of America Corp Fix to Flt Sr Nt.....	04/08/2021.....	Goldman Sachs & Company.....		605,070	600,000	7,042	1.F FE.....
06051G	JP	5	Bank of America Corp Fix to Flt Sr Nt.....	04/08/2021.....	Goldman Sachs & Company.....		1,013,440	1,000,000	2,283	1.F FE.....
092113	AQ	2	Black Hills Corp Sr Nt 4.350% 05/01/33.....	06/23/2021.....	JP Morgan Securities LLC.....		1,746,375	1,500,000	9,788	2.A FE.....
09261W	AG	9	Blackrock DLF IX Nt Ser C 3.686% 07/21.....	06/03/2021.....	Direct.....		749,265	749,265		1.F FE.....
09261W	AJ	3	Blackrock DLF IX COL Ser 2020-1 Cl D 4.....	04/28/2021.....	Direct.....		398,936	398,936		2.B FE.....
097023	CP	8	Boeing Co Sr Nt 3.250% 02/01/35.....	04/27/2021.....	Barclays Capital Inc.....		8,567,889	8,650,000	68,393	2.C FE.....
097023	CW	3	Boeing Co Sr Nt 5.805% 05/01/50.....	04/27/2021.....	Goldman Sachs & Company.....		38,640,707	30,000,000	836,154	2.C FE.....
097023	DC	6	Boeing Co Sr Nt 3.625% 02/01/31.....	04/13/2021.....	Goldman Sachs & Company.....		32,610,624	30,900,000	230,248	2.C FE.....
10373Q	BL	3	BP Cap Mkts America Sr Nt 3.633% 04/06.....	04/08/2021.....	Goldman Sachs & Company.....		1,108,530	1,000,000	606	1.F FE.....
10373Q	BM	1	BP Cap Mkts America Sr Nt 1.749% 08/10.....	04/08/2021.....	Goldman Sachs & Company.....		956,660	1,000,000	3,012	1.F FE.....
11135F	AS	0	Broadcom Inc Sr Nt 4.300% 11/15/32.....	04/08/2021.....	Goldman Sachs & Company.....		994,725	900,000	15,802	2.C FE.....
11135F	BD	2	Broadcom Inc Sr Nt 5.000% 04/15/30.....	04/08/2021.....	Goldman Sachs & Company.....		230,166	200,000	4,917	2.C FE.....
11135F	BH	3	Broadcom Inc Sr Nt 2.450% 02/15/31.....	04/08/2021.....	Goldman Sachs & Company.....		191,554	200,000	1,130	2.C FE.....
1248EP	CJ	0	CCO Holdings LLC Sr Nt 4.500% 05/01/32.....	05/04/2021.....	Various.....		2,374,245	2,337,000	29,375	3.B FE.....
1248EP	CK	7	CCO Holdings LLC Sr Nt 4.250% 02/01/31.....	04/27/2021.....	Various.....		1,753,309	1,741,000	15,945	3.B FE.....
1248EP	CN	1	CCO Holdings LLC Sr Nt 4.500% 05/01/32.....	05/13/2021.....	Tax Free Exchange.....		3,572,127	3,487,000	5,231	3.B FE.....
126307	BF	3	CSC Holdings Inc Sr Nt 3.375% 02/15/31.....	04/22/2021.....	Citigroup.....		161,075	170,000	1,132	3.C FE.....
126307	BH	9	CSC Holdings Inc Hgh Yld Bd 4.500% 11/.....	05/12/2021.....	Various.....		2,662,925	2,660,000	40	3.C FE.....
126650	CZ	1	CVS Health Corp Sr Nt 5.050% 03/25/48.....	04/20/2021.....	Various.....		10,733,519	8,700,000	32,432	2.B FE.....
12739@	AA	9	CED Nevada Virginia Financing Sr Nt 3.....	06/09/2021.....	Mizuho Securities USA Inc.....		2,348,220	2,348,220		2.C Z.....
131347	CM	6	Calpine Corp 1st Lein HY Nt 4.500% 02/.....	05/12/2021.....	JP Morgan Securities LLC.....		323,200	320,000	3,560	3.A FE.....
14448C	AL	8	Carrier Global Corp Sr Nt 2.700% 02/15.....	04/29/2021.....	Various.....		4,035,840	3,990,000	21,609	2.C FE.....
14448C	AQ	7	Carrier Global Corp Sr Nt 2.722% 02/15.....	05/10/2021.....	Various.....		11,369,279	11,100,000	66,591	2.C FE.....
14448C	AS	3	Carrier Global Corp Sr Nt 3.577% 04/05.....	04/08/2021.....	Goldman Sachs & Company.....		101,308	100,000	70	2.C FE.....
14913R	2L	0	Caterpillar Finl Serv MTN 0.450% 05/17.....	05/10/2021.....	JP Morgan Securities LLC.....		4,993,300	5,000,000		1.F FE.....
149791	AP	0	Cayuga Park CLO CLO Ser 2020-1A Cl AR.....	06/28/2021.....	BNP Paribas Securities Corp.....		43,500,000	43,500,000		1.A Z.....
149791	AS	4	Cayuga Park CLO CLO Ser 2020-1A Cl B1R.....	06/28/2021.....	BNP Paribas Securities Corp.....		5,900,000	5,900,000		1.C Z.....
161175	BL	7	Charter Comm Opt 1st Lien 5.375% 05/01.....	04/08/2021.....	Goldman Sachs & Company.....		117,882	100,000	2,404	2.C FE.....
161175	BN	3	Charter Comm Opt 1st Lien 5.750% 04/01.....	04/12/2021.....	Various.....		4,239,271	3,450,000	7,100	2.C FE.....
161175	BY	9	Charter Comm Opt 1st Lien 3.850% 04/01.....	04/08/2021.....	Goldman Sachs & Company.....		277,887	300,000	353	2.C FE.....
171484	AE	8	Churchhill Downs Inc St Nt 4.750% 01/1.....	05/17/2021.....	JP Morgan Securities LLC.....		722,025	700,000	11,331	4.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
174610	AV 7	Citizens Financial Group Sr Nt	2.638%.....		06/02/2021.....	Various.....		20,945,117	21,190,000	97,090	2.B FE.....
174610	AW 5	Citizens Financial Group Sub Nt	2.638%.....		06/30/2021.....	Tax Free Exchange.....		20,946,709	21,190,000	139,748	2.B FE.....
20030N	BH 3	Comcast Corp Sr Nt	4.250% 01/15/33.....		04/08/2021.....	Goldman Sachs & Company.....		703,908	600,000	6,163	1.G FE.....
20030N	DM 0	Comcast Corp Sr Nt	1.950% 01/15/31.....		04/08/2021.....	Goldman Sachs & Company.....		775,848	800,000	3,770	1.G FE.....
205887	CE 0	ConAgra Foods Inc Sr Nt	5.400% 11/01/4.....		04/13/2021.....	Credit Suisse Securities LLC.....		22,909,675	17,500,000	429,750	2.C FE.....
207597	EN 1	Connecticut Lt & Pwr Co 1st Mtg Bd	2.0.....		06/21/2021.....	Goldman Sachs & Company.....		7,978,400	8,000,000		1.E FE.....
21036P	BE 7	Constellation Brands Inc Sr Nt	3.150%.....		04/08/2021.....	Goldman Sachs & Company.....		211,420	200,000	1,243	2.C FE.....
210795	PZ 7	Continental Airlines Inc LBASS EETC Ser.....			04/23/2021.....	Jefferies & Company Inc.....		2,017,572	1,907,870	3,519	2.C FE.....
22003B	AM 8	Corporate Office Prop LP Sr Nt	2.750%.....		04/08/2021.....	Goldman Sachs & Company.....		1,271,257	1,300,000	3,078	2.C FE.....
22966R	AB 2	Cubesmart LP Sr Nt	4.375% 12/15/23.....		04/23/2021.....	Wells Fargo Securities LLC.....		3,187,990	2,931,000	47,018	2.B FE.....
22966R	AF 3	Cubesmart LP Sr Nt	3.000% 02/15/30.....		06/11/2021.....	Various.....		10,757,124	10,270,000	98,079	2.B FE.....
25179M	BA 0	Devon Energy Corp Sr Nt	4.500% 01/15/3.....		06/10/2021.....	Tax Free Exchange.....		1,636,597	1,626,000	29,471	2.C FE.....
25278X	AN 9	Diamondback Energy Inc Sr Nt	3.500% 12.....		04/08/2021.....	Goldman Sachs & Company.....		209,530	200,000	2,547	2.C FE.....
25278X	AR 0	Diamondback Energy Inc Sr Nt	3.125% 03.....		04/08/2021.....	Goldman Sachs & Company.....		912,681	900,000	1,406	2.C FE.....
254687	FQ 4	Disney Walt Co Sr Nt	3.800% 03/22/30.....		04/08/2021.....	Goldman Sachs & Company.....		449,388	400,000	844	1.G FE.....
254687	FX 9	Disney Walt Co Sr Nt	2.650% 01/13/31.....		04/08/2021.....	Goldman Sachs & Company.....		1,029,780	1,000,000	6,551	2.A FE.....
25470X	AW 5	Dish DBS Corp Sr Nt	5.875% 11/15/24.....		04/22/2021.....	Citigroup.....		42,900	40,000	1,051	4.C FE.....
26252V	AU 5	Dryden Senior Loan Fund CLO Ser 2020-77A.....			05/14/2021.....	BNP Paribas Securities Corp.....		10,500,000	10,500,000		1.C FE.....
26252V	AW 1	Dryden Senior Loan Fund CLO Ser 2020-77A.....			05/14/2021.....	BNP Paribas Securities Corp.....		7,500,000	7,500,000		1.F FE.....
26441C	BL 8	Duke Energy Corp Sr Nt	2.550% 06/15/31.....		06/07/2021.....	Bank of America BISD Dealer.....		3,695,116	3,700,000		2.B FE.....
26441C	BN 4	Duke Energy Corp Sr Nt	3.500% 06/15/51.....		06/07/2021.....	Bank of America BISD Dealer.....		23,991,120	24,000,000		2.B FE.....
28501*	BE 4	Electric Transmission TX LLC Sr Nt Ser A.....			06/15/2021.....	Mizuho Securities USA Inc.....		6,000,000	6,000,000		2.A Z.....
294429	AS 4	Equifax Inc Sr Nt	3.100% 05/15/30.....		04/20/2021.....	Various.....		20,851,816	19,838,000	267,664	2.B FE.....
29444U	BT 2	Equinix Inc Sr Nt	3.400% 02/15/52.....		06/30/2021.....	Suntrust Robinson Humprey Inc.....		7,494,787	7,244,000	30,787	2.B FE.....
30260G	AA 4	FIC Funding LLC LBASS Ser 2021-1A CI A.....			04/06/2021.....	Amherst Pierpont.....		821,964	822,000		1.A FE.....
31428X	BN 5	Fedex Corp Sr Nt	4.400% 01/15/47.....		04/08/2021.....	Goldman Sachs & Company.....		578,335	500,000	5,317	2.B FE.....
31428X	BS 4	Fedex Corp Sr Nt	4.950% 10/17/48.....		05/25/2021.....	Bank of America BISD Dealer.....		13,161,750	10,500,000	57,750	2.B FE.....
31428X	BZ 8	Fedex Corp Sr Nt	4.250% 05/15/30.....		06/17/2021.....	Various.....		11,503,488	9,898,000	56,717	2.B FE.....
31428X	CD 6	Fedex Corp Sr Nt	2.400% 05/15/31.....		04/20/2021.....	Wells Fargo Securities LLC.....		19,934,200	20,000,000		2.B FE.....
345397	B6 9	Ford Motor Cr Co Sr Nt	3.625% 06/17/31.....		06/22/2021.....	Various.....		2,503,000	2,500,000		3.A FE.....
36166N	AB 9	GE Capital Funding LLC Sr Nt	4.400% 05.....		04/08/2021.....	Goldman Sachs & Company.....		343,509	300,000	5,390	2.B FE.....
36166N	AC 7	GE Capital Funding LLC Sr Nt	4.550% 05.....		04/19/2021.....	Various.....		59,268,570	50,903,000	972,982	2.A FE.....
36166N	AJ 2	GE Capital Funding LLC Sr Nt	4.400% 05.....		05/07/2021.....	Tax Free Exchange.....		343,209	300,000	6,307	2.A FE.....
36166N	AK 9	GE Capital Funding LLC Sr Nt	4.550% 05.....		05/07/2021.....	Tax Free Exchange.....		59,231,216	50,903,000	1,106,575	2.A FE.....
36260*	AA 7	GSA FBI Lease Finance Trust Sr Nt	2.97.....		06/03/2021.....	CTL Securities LLC.....		15,000,000	15,000,000		1.D Z.....
369604	BW 2	General Electric Co Sr Nt	3.625% 05/01.....		04/08/2021.....	Goldman Sachs & Company.....		435,464	400,000	6,485	2.B FE.....
36962G	XZ 2	General Elec Cap Corp Sr Nt	6.750% 03/.....		06/09/2021.....	Goldman Sachs & Company.....		6,349,794	4,600,000	74,175	2.B FE.....
37045X	CY 0	General Motors Co Sr Nt	3.600% 06/21/3.....		04/20/2021.....	Various.....		19,956,348	18,721,000	226,145	2.C FE.....
37045X	DE 3	General Motors Finl Co Sr Nt	2.350% 01.....		04/21/2021.....	Various.....		37,051,117	38,607,000	260,710	2.C FE.....
37045X	DL 7	General Motors Finl Co Sr Nt	2.700% 06.....		06/07/2021.....	Barclays Capital Inc.....		8,385,384	8,400,000		2.C FE.....
37331N	AM 3	Georgia-Pacific LLC Sr Nt	0.625% 05/15.....		04/29/2021.....	Various.....		9,975,195	10,000,000	28,472	1.G FE.....
37940X	AD 4	Global Payments Inc Sr Nt	2.900% 05/15.....		04/08/2021.....	Goldman Sachs & Company.....		619,560	600,000	7,105	2.C FE.....
38141G	YB 4	Goldman Sachs Group Inc Fixed to Float S.....			04/15/2021.....	Various.....		60,209,307	60,210,000		1.F FE.....
40434L	AD 7	HP Inc Sr Nt	1.450% 06/17/26.....		06/07/2021.....	JP Morgan Securities LLC.....		7,984,640	8,000,000		2.B FE.....

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
40434L	AG 0	HP Inc Sr Nt	2.650% 06/17/31.....		06/07/2021.....	Goldman Sachs & Company.....		12,347,052	12,400,000		2.B FE.....
41983P	AA 7	Hawaiian Airlines PTC Ser 2020-1A	7.37.....		04/22/2021.....	Jefferies & Company Inc.....		7,564,783	6,657,675	55,920	1.G FE.....
42824C	AX 7	Hewlett-Packard Co Sr Nt	6.200% 10/15/.....		06/24/2021.....	Citigroup.....		5,437,760	4,020,000	49,595	2.B FE.....
42824C	AY 5	Hewlett-Packard Co Sr Nt	6.350% 10/15/.....		06/23/2021.....	Various.....		13,474,349	10,110,000	124,830	2.B FE.....
437076	CF 7	Home Depot Inc Sr Nt	1.375% 03/15/31.....		04/08/2021.....	Goldman Sachs & Company.....		374,232	400,000	1,451	1.F FE.....
446413	AT 3	Huntington Ingalls Industries Sr Nt	4.....		04/16/2021.....	Various.....		13,215,423	11,700,000	227,045	2.C FE.....
44891A	BL 0	Hyundai Capital America Sr Nt	6.375% 0.....		06/15/2021.....	Various.....		33,484,360	26,065,000	172,525	2.A FE.....
44891A	BV 8	Hyundia Capital America Sr Nt	0.875% 0.....		06/10/2021.....	Credit Agricole USA was Calyon.....		5,499,670	5,500,000		2.A FE.....
45687A	AN 2	Ingersoll-Rand GI Hld Co Sr Nt	4.300%.....		04/08/2021.....	Goldman Sachs & Company.....		577,530	500,000	3,046	2.B FE.....
460599	AE 3	International Game Tech 1st Lien Nt	5.....		04/22/2021.....	Goldman Sachs & Company.....		222,438	210,000	3,011	3.C FE.....
46647P	BL 9	JP Morgan Chase & Co Sr Nt	2.522% 04/2.....		04/08/2021.....	Goldman Sachs & Company.....		603,624	600,000	7,146	1.F FE.....
476556	DD 4	Jersey Central Pwr & Lt Co Sr Nt	2.750.....		06/08/2021.....	Morgan Stanley & Co LLC.....		1,256,548	1,260,000		2.B FE.....
49456B	AH 4	Kinder Morgan Inc Sr Nt	5.550% 06/01/4.....		06/17/2021.....	Goldman Sachs & Company.....		6,411,000	5,000,000	15,417	2.B FE.....
49456B	AJ 0	Kinder Morgan Inc Sr Nt	5.050% 02/15/4.....		06/15/2021.....	RBC Capital Markets LLC.....		6,000,800	5,000,000	85,569	2.B FE.....
529043	AE 1	Lexington Realty Trust Sr Nt	2.700% 09.....		04/22/2021.....	Goldman Sachs & Company.....		27,661,134	27,568,000	83,827	2.B FE.....
53227J	AC 8	Life Storage LP Sr Nt	2.200% 10/15/30.....		04/08/2021.....	Goldman Sachs & Company.....		864,909	900,000	10,945	2.B FE.....
55303X	AF 2	MGM Growth/MGM Finance Sr Nt	4.500% 01.....		04/22/2021.....	Goldman Sachs & Company.....		1,047,500	1,000,000	12,625	3.C FE.....
55354G	AM 2	MSCI Inc Sr Nt	3.625% 11/01/31.....		04/30/2021.....	JP Morgan Securities LLC.....		1,720,000	1,720,000		3.A FE.....
573284	AW 6	Martin Marietta Materials Inc Sr Nt	2.....		06/23/2021.....	Deutsche Bank Capital.....		24,394,622	24,410,000		2.B FE.....
573284	AX 4	Martin Marietta Materials Inc Sr Nt	3.....		06/23/2021.....	JP Morgan Securities LLC.....		33,429,389	33,700,000		2.B FE.....
58843*	AF 6	Merchants Automotive Group, In Sr Nt	Se.....		04/22/2021.....	CIBC World Markets Corp.....		7,000,000	7,000,000		2.C PL.....
58843*	AG 4	Merchants Automotive Group, In Sr Nt	Ser.....		06/09/2021.....	CIBC World Markets Corp.....		14,000,000	14,000,000		3.A Z.....
62928C	AA 0	NGPL Pipeco LLC Sr Nt	3.250% 07/15/31.....		05/27/2021.....	Various.....		43,706,272	43,415,000	5,504	2.C FE.....
651639	AY 2	Newmont Mining Corp Sr Nt	2.250% 10/01.....		04/08/2021.....	Goldman Sachs & Company.....		1,380,316	1,400,000	963	2.A FE.....
654740	BS 7	Nissan Motor Acceptance Corp Sr Nt	2.0.....		04/14/2021.....	Various.....		1,506,245	1,500,000	3,083	2.C FE.....
654740	BT 5	Nissan Motor Acceptance Corp Sr Nt	2.7.....		04/21/2021.....	Various.....		10,956,439	10,900,000	28,722	2.C FE.....
66988A	AH 7	Novant Health Inc Sr Nt	3.168% 11/01/5.....		04/08/2021.....	JP Morgan Securities LLC.....		6,000,000	6,000,000		1.D FE.....
682680	BE 2	ONEOK Inc Sr Nt	6.350% 01/15/31.....		04/08/2021.....	Goldman Sachs & Company.....		2,025,824	1,600,000	24,553	2.B FE.....
70163#	AA 0	Parliament Funding (Owl Rock) Nt	2.944.....		05/17/2021.....	Direct.....		2,200,000	2,200,000		2.B PL.....
707569	AS 8	Penn National Gaming Inc Sr Nt	5.625%.....		04/22/2021.....	Citigroup.....		41,600	40,000	631	4.C FE.....
74834L	BC 3	Quest Diagnostics Inc Sr Nt	2.800% 06/.....		06/17/2021.....	BNP Paribas Securities Corp.....		6,085,024	5,860,000	77,938	2.B FE.....
75003*	AC 3	RSM US LLP Sr Nt Ser C	3.180% 06/01/33.....		06/01/2021.....	Us Bancorp Investments Inc.....		3,000,000	3,000,000		2.B Z.....
785592	AX 4	Sabine Pass Liquefaction 1st Lien Nt	4.....		04/13/2021.....	Various.....		24,126,270	21,314,000	398,775	2.C FE.....
817565	CG 7	Service Corp Intl Sr Nt	4.000% 05/15/3.....		05/10/2021.....	JP Morgan Securities LLC.....		1,300,000	1,300,000		3.C FE.....
84861T	AG 3	Spirit Realty LP Sr Nt	3.200% 02/15/31.....		04/08/2021.....	Goldman Sachs & Company.....		612,096	600,000	3,040	2.B FE.....
84861T	AJ 7	Spirit Realty LP Sr Nt	2.700% 02/15/32.....		04/08/2021.....	Goldman Sachs & Company.....		578,736	600,000	1,755	2.B FE.....
87264A	AZ 8	T-Mobile USA Inc 1st Lien	4.500% 04/15.....		05/27/2021.....	Tax Free Exchange.....		21,881,072	18,875,000	99,094	2.C FE.....
87264A	BN 4	T-Mobile USA Inc 1st Lien	3.300% 02/15.....		05/27/2021.....	Tax Free Exchange.....		32,674,672	32,250,000	301,538	2.C FE.....
87264A	BX 2	T-Mobile USA Inc 1st Lien	2.250% 11/15.....		05/27/2021.....	Tax Free Exchange.....		4,987,969	5,000,000	3,750	2.C FE.....
87264A	CA 1	T-Mobile USA Inc 1st Lien	2.050% 02/15.....		05/27/2021.....	Tax Free Exchange.....		6,146,288	6,000,000	34,850	2.C FE.....
87264A	CB 9	T-Mobile USA Inc 1st Lien	2.550% 02/15.....		05/27/2021.....	Tax Free Exchange.....		12,973,374	12,500,000	90,313	2.C FE.....
87612B	BT 8	Targa Resources Partners Sr Nt	4.000%.....		04/22/2021.....	Goldman Sachs & Company.....		428,145	438,000	4,088	3.B FE.....
891906	AF 6	Global Payments Inc Sr Nt	4.450% 06/01.....		06/30/2021.....	Suntrust Robinson Humprey Inc.....		1,526,012	1,320,000	5,058	2.C FE.....
89236T	JK 2	Toyota Motor Credit Corp Sr Nt MTN	1.1.....		06/15/2021.....	Citigroup.....		4,498,020	4,500,000		1.E FE.....
89788K	AA 4	Truist Bank Sub Nt	2.250% 03/11/30.....		06/29/2021.....	Bank of America BISD Dealer.....		6,488,832	6,400,000	44,000	1.G 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
91324P	DX	7	UnitedHealth Group Inc Sr Nt	2.000% 05	04/27/2021	Various	5,550,690	5,600,000	50,456	1.G FE
92277G	AQ	0	Ventas Realty LP Sr Nt	4.875% 04/15/49	05/05/2021	JP Morgan Securities LLC	4,128,285	3,500,000	10,427	2.A FE
92338B	AN	5	Verde CLO Ltd CLO Ser 2019-1A CI AR	1	04/13/2021	Goldman Sachs & Company	10,701,449	10,701,449		1.A FE
92338B	AQ	8	Verde CLO Ltd CLO Ser 2019-1A CI BR	1	04/13/2021	Goldman Sachs & Company	3,500,000	3,500,000		1.C FE
92552V	AK	6	Viasat Inc Sr Nt	5.625% 09/15/25	04/22/2021	Various	3,190,350	3,120,000	16,423	4.B FE
92552V	AL	4	Viasat Inc 1st Lien	5.625% 04/15/27	05/12/2021	Various	1,136,060	1,084,000	4,384	3.A FE
92552V	AN	0	Viasat Inc Sr Nt	6.500% 07/15/28	05/12/2021	JP Morgan Securities LLC	899,888	855,000	18,274	4.B FE
92564R	AB	1	VICI Properties / Note Sr Nt	4.625% 12	04/22/2021	Various	124,550	120,000	2,205	3.B FE
92840V	AB	8	Vistra Operations Co LLC Sr Nt	5.625%	05/25/2021	Various	2,941,328	2,822,000	33,492	3.B FE
92840V	AD	4	Vistra Operations Co LLC 1st Lien	3.55	04/29/2021	MarketAxess	1,380,447	1,330,000	14,165	2.C FE
92840V	AE	2	Vistra Operations Co LLC 1st Lien	4.30	05/10/2021	Various	18,956,434	17,832,000	244,350	2.C FE
92840V	AG	7	Vistra Operations Co LLC 1st Lein	3.70	05/28/2021	Various	934,469	900,000	9,145	2.C FE
92840V	AH	5	Vistra Operations Co LLC Sr Nt	4.375%	05/12/2021	JP Morgan Securities LLC	5,118,725	5,111,000	78	3.B FE
92936U	AG	4	WP Carey Inc Sr Nt	2.400% 02/01/31	06/23/2021	Various	17,506,840	17,870,000	120,152	2.B FE
92936U	AH	2	WP Carey Inc Sr Nt	2.250% 04/01/33	06/17/2021	Various	2,588,596	2,715,570	19,688	2.B FE
95040Q	AN	4	Welltower Inc Sr Nt	2.050% 01/15/29	06/23/2021	Wells Fargo Securities LLC	5,982,900	6,000,000		2.A FE
963320	AY	2	Whirlpool Corp Sr Nt	2.400% 05/15/31	04/26/2021	Wells Fargo Securities LLC	10,680,954	10,700,000		2.B FE
96950F	AN	4	Williams Partners LP Sr Nt	5.400% 03/0	06/17/2021	Goldman Sachs & Company	7,246,502	5,780,000	92,769	2.B FE
98956P	AT	9	Zimmer Hldgs Inc Sr Nt	3.550% 03/20/30	04/19/2021	JP Morgan Securities LLC	3,564,847	3,290,000	10,057	2.B FE
136385	AC	5	Canadian Natural Resources Sr Nt	7.200	05/05/2021	Barclays Capital Inc.	6,188,242	4,600,000	103,040	2.C FE
Y7563*	AA	5	Seaspan Holdco III Ltd Sr Nt	3.910% 06	05/21/2021	Wells Fargo Securities LLC	14,000,000	14,000,000		2.C PL
Y7563*	AC	1	Seaspan Holdco III Ltd Sr Nt	4.060% 06	05/21/2021	Wells Fargo Securities LLC	9,000,000	9,000,000		2.C PL
00973R	AJ	2	Aker BP ASA Sr Nt	4.000% 01/15/31	06/17/2021	Morgan Stanley & Co LLC	5,005,099	4,590,000	78,822	2.C FE
09659W	2P	8	BNP Paribas Sr Nt Fix to Float	2.871%	04/12/2021	Various	22,808,736	22,800,000		1.G FE
225401	AU	2	Credit Suisse Group Sr Nt Fix to Float		05/24/2021	Various	23,968,896	23,800,000	5,456	2.A FE
232806	A#	6	Infineon Tech AG Sr Nt	3.100% 06/16/31	06/16/2021	Bank of America BISD Dealer	2,000,000	2,000,000		2.C FE
232806	A@	8	Infineon Tech AG Sr Nt	2.830% 06/16/29	06/16/2021	Bank of America BISD Dealer	4,000,000	4,000,000		2.C FE
251526	CK	3	Deutsche Bank AG NY Branch Sr Nt Fix to		05/25/2021	Deutsche Bank Capital	13,410,000	13,410,000		2.C FE
404280	AG	4	HSBC Holdings PLC Sub Nt	6.500% 05/02/	05/10/2021	Goldman Sachs & Company	4,188,216	3,108,000	5,612	2.A FE
404280	CS	6	HSBC Holdings PLC Sr Nt Fix to Float	0	05/17/2021	HSBC Securities USA Inc.	3,340,000	3,340,000		1.G FE
404280	CT	4	HSBC Holdings PLC Sr Nt Fix to Float	2	05/17/2021	HSBC Securities USA Inc.	16,820,000	16,820,000		1.G FE
456873	AF	5	Ingersoll-Rand Lux Finance Sr Nt	4.500	04/08/2021	Goldman Sachs & Company	598,225	500,000	1,313	2.B FE
62954H	AD	0	NXP BV/NXP FDG/NXP USA Sr Nt	3.400% 05	04/08/2021	Goldman Sachs & Company	1,170,906	1,100,000	16,726	2.C FE
62954H	AG	3	NXP BV/NXP FDG/NXP USA Sr Nt	2.500% 05	05/04/2021	Citigroup	11,061,927	11,100,000		2.C FE
654744	AB	7	Nissan Motor Co Sr Nt	3.522% 09/17/25	04/08/2021	Various	5,946,822	5,568,000	13,618	2.C FE
654744	AC	5	Nissan Motor Co Sr Nt	4.345% 09/17/27	04/08/2021	Various	14,876,984	13,570,000	40,946	2.C FE
654744	AD	3	Nissan Motor Co Sr Nt	4.810% 09/17/30	04/15/2021	Various	12,973,486	11,600,000	45,376	2.C FE
65557F	AH	9	Nordea Bank AB Sub Nt	4.625% 09/13/33	04/01/2021	RBC Capital Markets LLC	2,660,352	2,400,000	7,092	1.G FE
822582	CD	2	Shell International Finance Sr Nt	2.37	04/08/2021	Goldman Sachs & Company	408,144	400,000	4,090	1.D FE
822582	CG	5	Shell International Finance Sr Nt	2.75	04/08/2021	Goldman Sachs & Company	1,256,388	1,200,000	550	1.D FE
92857W	BS	8	Vodafone Group PLC Sr Nt	4.875% 06/19/	06/30/2021	Deutsche Bank Capital	37,679,530	29,910,000	37,892	2.B FE
92857W	BT	6	Vodafone Group PLC Sr Nt	5.125% 06/19/	04/08/2021	Goldman Sachs & Company	125,296	100,000	1,609	2.B FE
92857W	BU	3	Vodafone Group PLC Sr Nt	4.250% 09/17/	04/08/2021	Goldman Sachs & Company	112,440	100,000	295	2.B FE
PPE633	ZG	8	Crail Meters Limited Sr Nt Ser A	3.130	05/20/2021	Direct	21,285,000	21,285,000		2.B Z

QE04.3

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Q9609* AC 2	WestConnex Finance Co. Pty Ltd WestConne.....		D.....	06/15/2021.....	Bank of America BISD Dealer.....		5,000,000	5,000,000	.....	2.A FE.....
3899999. Total - Bonds - Industrial and Miscellaneous.....							1,513,034,873	1,420,987,985	8,810,573	XXX
Bonds - Unaffiliated Bank Loans										
000000 00 0	Sovos LLC Revolver #2 Nt 1 5.750% 04/2.....			06/29/2021.....	Direct.....		585,312	585,312	.....	4.B Z.....
000000 00 0	Capstone Logistics Acq 1st Lien Term Ln.....			05/05/2021.....	Direct.....		756,200	760,000	.....	3.A Z.....
000000 00 0	TVG-BHG Incremental Term Ln Nt 1 6.250.....			05/10/2021.....	Direct.....		95,131	95,131	.....	4.A Z.....
000000 00 0	Spectrum Auto (CC SAG Acq) New Term Ln N.....			06/29/2021.....	Direct.....		2,093,252	2,125,129	.....	4.A PL.....
000000 00 0	American Construcion Src Opco Term Ln Nt.....			04/01/2021.....	Direct.....		290,269	296,193	.....	4.A Z.....
000000 00 0	Endure Digital Inc Term Ln Nt 1 4.250%.....			04/23/2021.....	JP Morgan Securities LLC.....		10,945,000	11,000,000	.....	4.B Z.....
36198@ AC 8	TPC Broadband Holdings Delayed Draw Term.....			06/30/2021.....	Tax Free Exchange.....		314,342	317,707	.....	4.B PL.....
55392* AA 8	MBS Services 1st Lien Term Ln Nt 1 5.6.....			06/30/2021.....	Interest Capitalization.....		3,958	3,958	.....	3.C PL.....
8299999. Total - Bonds - Unaffiliated Bank Loans.....							15,083,464	15,183,430	0	XXX
8399997. Total - Bonds - Part 3.....							1,536,618,337	1,444,671,415	8,810,573	XXX
8399999. Total - Bonds.....							1,536,618,337	1,444,671,415	8,810,573	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other										
31340# 00 1	Federal Home Loan Bank Com CI B.....			04/09/2021.....	Direct.....	10,575,000	1,057,500	XXX	.....	XXX
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....							1,057,500	XXX	0	XXX
9799997. Total - Common Stocks - Part 3.....							1,057,500	XXX	0	XXX
9799999. Total - Common Stocks.....							1,057,500	XXX	0	XXX
9899999. Total - Preferred and Common Stocks.....							1,057,500	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks.....							1,537,675,837	XXX	8,810,573	XXX

QE04.4

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			..	06/01/2021.	Paydown.....		7,988	7,988	8,212	8,069	.....	.....(81)	.....	.....(81)	.....	.....7,988	.....	.....	.....0	213	06/15/2028.	1.A
912810 EJ 3	U S Treasury Bd 8.125% 05/15/21.....			..	05/15/2021.	Maturity.....		100,000	100,000	111,875	100,362	.....	.....(362)	.....	.....(362)	.....	.....100,000	.....	.....	.....0	4,063	05/15/2021.	1.A
0599999.	Total - Bonds - U.S. Government.....							107,988	107,988	120,087	108,431	0	(443)	0	(443)	0	107,988	0	0	0	4,276	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																							
20281P CS 9	Commonwealth PA Fin Auth Rev Bld Amer Bd			..	06/01/2021.	Call 100.0000.....		1,925,000	1,925,000	1,925,000	1,925,000	.....	.....	.....	.....0	.....	.....1,925,000	.....	.....	.....0	54,410	06/01/2024.	1.E FE.....
3128MJ 2Z 2	FHLMC Giant Pool #G08791 3.000% 12/15/			..	06/01/2021.	Paydown.....		3,501,753	3,501,753	3,549,355	3,548,654	.....	.....(46,901)	.....	.....(46,901)	.....	.....3,501,753	.....	.....	.....0	42,153	12/15/2047.	1.A
3128MJ 3A 6	FHLMC Gold Pool #G08792 3.500% 12/15/4			..	06/01/2021.	Paydown.....		1,569,632	1,569,632	1,616,720	1,615,738	.....	.....(46,107)	.....	.....(46,107)	.....	.....1,569,632	.....	.....	.....0	22,219	12/15/2047.	1.A
3128S4 BP 1	FHLMC Pool #1Q0046 2.289% 03/15/36.			..	06/01/2021.	Paydown.....		357	357	356	354	.....	.....3	.....	.....3	.....	.....357	.....	.....	.....0	4	03/15/2036.	1.A
312913 ZE 9	FHLMC REMIC Ser 1437-HD 7.000% 12/15/2			..	06/01/2021.	Paydown.....		3,948	3,948	4,050	3,962	.....	.....(13)	.....	.....(13)	.....	.....3,948	.....	.....	.....0	117	12/15/2022.	1.A
312915 UF 6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23			..	06/01/2021.	Paydown.....		846	846	870	850	.....	.....(4)	.....	.....(4)	.....	.....846	.....	.....	.....0	25	05/15/2023.	1.A
3132DV 4J 1	FHLMC Pool #SD8025 3.500% 11/25/49.			..	06/01/2021.	Paydown.....		7,837,227	7,837,227	8,091,502	8,088,524	.....	.....(251,297)	.....	.....(251,297)	.....	.....7,837,227	.....	.....	.....0	110,087	11/25/2049.	1.A
3132DV 7C 3	FHLMC Pool #SD8091 2.500% 09/25/50.			..	06/01/2021.	Paydown.....		1,888,561	1,888,561	1,986,604	1,985,626	.....	.....(97,065)	.....	.....(97,065)	.....	.....1,888,561	.....	.....	.....0	18,764	09/25/2050.	1.A
3133T2 YE 4	FHLMC REMIC Ser 1643-E 6.500% 05/15/23			..	06/01/2021.	Paydown.....		3,886	3,886	3,966	3,896	.....	.....(11)	.....	.....(11)	.....	.....3,886	.....	.....	.....0	105	05/15/2023.	1.A
3133T6 M4 0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26			..	06/01/2021.	Paydown.....		2,850	2,850	2,938	2,875	.....	.....(25)	.....	.....(25)	.....	.....2,850	.....	.....	.....0	77	04/15/2026.	1.A
3133TE LG 7	FHLMC REMIC Ser 2064 M 6.000% 06/15/28			..	06/01/2021.	Paydown.....		651	651	668	659	.....	.....(8)	.....	.....(8)	.....	.....651	.....	.....	.....0	16	06/15/2028.	1.A
31358H GT 6	FNMA REMIC Ser 1991-73A 8.000% 07/25/2			..	06/01/2021.	Paydown.....		446	446	428	443	.....	.....3	.....	.....3	.....	.....446	.....	.....	.....0	14	07/25/2021.	1.A
31358J HU 8	FNMA REMIC Ser 1991-113 ZE 7.500% 09/2			..	06/01/2021.	Paydown.....		250	250	257	249	.....	.....1	.....	.....1	.....	.....250	.....	.....	.....0	8	09/25/2021.	1.A
31358N 4F 6	FNMA REMIC Ser 1992-123 Z 7.500% 07/25			..	06/01/2021.	Paydown.....		1,655	1,655	1,662	1,649	.....	.....5	.....	.....5	.....	.....1,655	.....	.....	.....0	52	07/25/2022.	1.A
31371H FZ 6	FNMA Pool #252284 6.500% 01/25/29....			..	06/01/2021.	Paydown.....		3,251	3,251	3,234	3,235	.....	.....16	.....	.....16	.....	.....3,251	.....	.....	.....0	88	01/25/2029.	1.A
3137B3 NA 2	FHLMC REMIC Ser K030 Cl A2 3.250% 04/2			..	04/08/2021.	Barclays Capital Inc.....		767,070	730,000	778,270	768,868	.....	.....(5,695)	.....	.....(5,695)	.....	.....763,173	.....	.....3,898	3,898	8,633	04/25/2023.	1.A
31381M V2 8	FNMA Pool #465133 6.040% 05/25/28....			..	06/01/2021.	Paydown.....		13,594	13,594	15,420	14,521	.....	.....(927)	.....	.....(927)	.....	.....13,594	.....	.....	.....0	342	05/25/2028.	1.A
31381M VG 7	FNMA DUS Pool #465115 6.470% 05/25/28			..	06/01/2021.	Paydown.....		5,555	5,555	6,785	6,207	.....	.....(652)	.....	.....(652)	.....	.....5,555	.....	.....	.....0	150	05/25/2028.	1.A
31381N FH 1	FNMA DUS Pool #465568 4.900% 11/25/25			..	06/01/2021.	Paydown.....		5,601	5,601	5,993	5,758	.....	.....(157)	.....	.....(157)	.....	.....5,601	.....	.....	.....0	114	11/25/2025.	1.A
31381N X9 9	FNMA Pool #466104 6.340% 10/25/28....			..	06/01/2021.	Paydown.....		14,826	14,826	17,488	16,244	.....	.....(1,418)	.....	.....(1,418)	.....	.....14,826	.....	.....	.....0	392	10/25/2028.	1.A
31381R QF 4	FNMA Pool #468554 6.935% 07/25/29....			..	06/01/2021.	Paydown.....		11,653	11,653	14,272	13,122	.....	.....(1,469)	.....	.....(1,469)	.....	.....11,653	.....	.....	.....0	340	07/25/2029.	1.A

QE05

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
QE05.1	31381R	QU	1		06/01/2021.	Paydown.....		11,653	11,653	14,272	13,122	.....	.....(1,469)	.....	.....(1,469)	.....	.....11,653	.....	.....	.....0	340	07/25/2029.	1.A
	31381R	VU	5		06/01/2021.	Paydown.....		7,193	7,193	8,911	7,928	.....	.....(735)	.....	.....(735)	.....	.....7,193	.....	.....	.....0	211	07/25/2026.	1.A
	3138L7	PE	0		06/01/2021.	Paydown.....		88,988	88,988	95,717	94,503	.....	.....(5,516)	.....	.....(5,516)	.....	.....88,988	.....	.....	.....0	1,540	10/25/2044.	1.A
	3138WH	F6	4		06/01/2021.	Paydown.....		7,621,567	7,621,567	7,737,038	7,732,887	.....	.....(111,321)	.....	.....(111,321)	.....	.....7,621,567	.....	.....	.....0	105,914	06/25/2046.	1.A
	3138WJ	RD	2		06/01/2021.	Paydown.....		4,580,264	4,580,264	4,655,051	4,652,312	.....	.....(72,049)	.....	.....(72,049)	.....	.....4,580,264	.....	.....	.....0	64,944	01/25/2047.	1.A
	31393C	CQ	4		06/01/2021.	Paydown.....		85,666	85,666	89,574	87,092	.....	.....(1,427)	.....	.....(1,427)	.....	.....85,666	.....	.....	.....0	1,847	05/25/2033.	1.A
	31393D	TX	9		06/01/2021.	Paydown.....		6,920	6,920	6,919	6,910	.....	.....10	.....	.....10	.....	.....6,920	.....	.....	.....0	132	06/25/2043.	1.A
	31393E	LF	4		06/01/2021.	Paydown.....		20,228	20,228	19,824	20,008	.....	.....220	.....	.....220	.....	.....20,228	.....	.....	.....0	385	06/25/2043.	1.A
	31394D	VB	3		06/01/2021.	Paydown.....		389,464	389,464	409,911	396,407	.....	.....(6,943)	.....	.....(6,943)	.....	.....389,464	.....	.....	.....0	9,053	05/25/2035.	1.A
	31394E	LC	0		06/01/2021.	Paydown.....		180,411	180,411	189,432	183,820	.....	.....(3,409)	.....	.....(3,409)	.....	.....180,411	.....	.....	.....0	4,103	07/25/2035.	1.A
	31394H	ZZ	7		06/01/2021.	Paydown.....		3,898	3,898	4,006	3,918	.....	.....(19)	.....	.....(19)	.....	.....3,898	.....	.....	.....0	89	09/15/2023.	1.A
	31395K	ZZ	2		06/01/2021.	Paydown.....		12,968	12,968	12,799	12,915	.....	.....53	.....	.....53	.....	.....12,968	.....	.....	.....0	268	01/15/2025.	1.A
	31395M	TR	0		06/01/2021.	Paydown.....		277,487	277,487	288,587	280,501	.....	.....(3,014)	.....	.....(3,014)	.....	.....277,487	.....	.....	.....0	6,042	02/15/2035.	1.A
	31396F	G3	1		06/01/2021.	Paydown.....		131,649	131,649	136,356	134,220	.....	.....(2,571)	.....	.....(2,571)	.....	.....131,649	.....	.....	.....0	2,992	11/15/2035.	1.A
	31396V	RY	6		06/01/2021.	Paydown.....		20,682	20,682	21,665	21,063	.....	.....(381)	.....	.....(381)	.....	.....20,682	.....	.....	.....0	474	04/25/2037.	1.A
	31396X	UC	6		06/01/2021.	Paydown.....		5,581	5,581	5,736	5,622	.....	.....(40)	.....	.....(40)	.....	.....5,581	.....	.....	.....0	138	09/25/2037.	1.A
	31405E	6P	5		06/01/2021.	Paydown.....		8,130	8,130	8,315	8,281	.....	.....(150)	.....	.....(150)	.....	.....8,130	.....	.....	.....0	168	07/25/2035.	1.A
	31409K	Y3	5		06/01/2021.	Paydown.....		2,477	2,477	2,827	2,592	.....	.....(116)	.....	.....(116)	.....	.....2,477	.....	.....	.....0	61	07/25/2024.	1.A
	3140GP	JZ	2		06/01/2021.	Paydown.....		727,506	727,506	767,007	766,226	.....	.....(38,720)	.....	.....(38,720)	.....	.....727,506	.....	.....	.....0	12,671	06/25/2047.	1.A
	3140Q8	3K	9		06/01/2021.	Paydown.....		1,436,357	1,436,357	1,465,533	1,464,412	.....	.....(28,055)	.....	.....(28,055)	.....	.....1,436,357	.....	.....	.....0	23,228	05/25/2048.	1.A
	3140Q9	N2	5		06/01/2021.	Paydown.....		860,031	860,031	894,164	893,949	.....	.....(33,917)	.....	.....(33,917)	.....	.....860,031	.....	.....	.....0	15,514	08/25/2048.	1.A
	3140X3	AX	6		06/01/2021.	Paydown.....		2,046,386	2,046,386	2,128,881	2,128,566	.....	.....(82,180)	.....	.....(82,180)	.....	.....2,046,386	.....	.....	.....0	33,203	03/25/2049.	1.A
	31418C	GD	0		06/01/2021.	Paydown.....		1,484,117	1,484,117	1,495,711	1,495,116	.....	.....(10,999)	.....	.....(10,999)	.....	.....1,484,117	.....	.....	.....0	17,774	02/25/2047.	1.A
	31418C	P5	7		06/01/2021.	Paydown.....		369,255	369,255	372,139	372,025	.....	.....(2,770)	.....	.....(2,770)	.....	.....369,255	.....	.....	.....0	4,350	09/25/2047.	1.A
	31418C	RD	8		06/01/2021.	Paydown.....		1,544,348	1,544,348	1,569,927	1,569,041	.....	.....(24,693)	.....	.....(24,693)	.....	.....1,544,348	.....	.....	.....0	25,166	11/25/2047.	1.A
	31418C	S4	7		06/01/2021.	Paydown.....		6,312,389	6,312,389	6,479,322	6,475,788	.....	.....(163,399)	.....	.....(163,399)	.....	.....6,312,389	.....	.....	.....0	88,263	12/01/2047.	1.A
	31418C	S5	4		06/01/2021.	Paydown.....		1,469,882	1,469,882	1,514,208	1,512,638	.....	.....(42,756)	.....	.....(42,756)	.....	.....1,469,882	.....	.....	.....0	23,983	01/25/2048.	1.A
	31418C	XN	9		06/01/2021.	Paydown.....		1,330,159	1,330,159	1,347,929	1,347,537	.....	.....(17,378)	.....	.....(17,378)	.....	.....1,330,159	.....	.....	.....0	21,610	06/25/2048.	1.A
	31418D	SJ	2		06/01/2021.	Paydown.....		3,187,519	3,187,519	3,355,860	3,353,813	.....	.....(166,293)	.....	.....(166,293)	.....	.....3,187,519	.....	.....	.....0	11,732	09/25/2050.	1.A
	626207	YM	0		04/01/2021.	Call 100.0000.....		53,000	53,000	55,158	55,052	.....	.....(4)	.....	.....(4)	.....	.....55,048	.....	.....(2,048)	(2,048)	1,764	04/01/2057.	1.F 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
677555 XD 1	Ohio St Econ Development Rev Txbl Ohio E		..	06/01/2021.	Call 100.0000.....	.....	.....190,000	190,000	190,000	190,000	.....	.....	.....	.....0	.....	.....190,000	.....	.....	.....0	5,263	12/01/2021.	1.B FE.....
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.						52,024,787	51,987,717	53,368,617	53,294,698	0	...(1,271,762)	0	(1,271,762)	0	52,022,938	0	1,850	1,850	741,332	XXX	XXX
Bonds - Industrial and Miscellaneous																						
000759 CR 9	American Business Fin Svcs Inc RMBS Ser		..	06/01/2021.	Paydown.....	.....	.....30,835	40,988	40,979	40,949	.....	.....	.....	.....0	.....	.....40,949	.....	.....(10,114)	(10,114)	308	07/15/2033.	4.B FM.....
00176@ AA 4	AMF Florence LLC Sr Sec Nt 3.210% 12/3		..	06/30/2021.	Redemption 100.0000.....	.....	.....458,873	458,873	458,873	458,873	.....	.....	.....	.....0	.....	.....458,873	.....	.....	.....0	7,365	12/31/2035.	2.C PL.....
00184@ AA 4	Amazon.com Inc. Euclid BTS Lease Backed		..	04/30/2021.	Redemption 100.0000.....	.....	.....17,208	17,208	17,208	17,208	.....	.....	.....	.....0	.....	.....17,208	.....	.....	.....0	235	06/30/2039.	1.C
00184@ AA 4	Amazon.com Inc. Euclid BTS Lease Backed		..	06/30/2021.	Redemption 100.0000.....	.....	.....17,326	17,326	17,326	17,326	.....	.....	.....	.....0	.....	.....17,326	.....	.....	.....0	355	06/30/2039.	1.E
00184@ AA 4	Amazon.com Inc. Euclid BTS Lease Backed		..	05/31/2021.	Redemption 100.0000.....	.....	.....17,267	17,267	17,267	17,267	.....	.....	.....	.....0	.....	.....17,267	.....	.....	.....0	295	06/30/2039.	1.F
00225# AA 3	Amazon.com Inc Grand Rapids Secured Nt S		..	05/31/2021.	Redemption 100.0000.....	.....	.....35,555	35,555	35,555	35,555	.....	.....	.....	.....0	.....	.....35,555	.....	.....	.....0	546	09/30/2039.	1.C
00225# AA 3	Amazon.com Inc Grand Rapids Secured Nt S		..	06/30/2021.	Redemption 100.0000.....	.....	.....17,868	17,868	17,868	17,868	.....	.....	.....	.....0	.....	.....17,868	.....	.....	.....0	366	09/30/2039.	1.E
00253C HB 6	Aames Mtg Tr RMBS Ser 2001-3 Cl M1 6.9		..	06/01/2021.	Paydown.....	.....	.....5,713	5,713	5,696	5,692	.....	.....	.....	.....0	.....	.....5,692	.....	.....21	21	131	11/25/2031.	4.B FM.....
00253C HH 3	Aames Mtg Tr RMBS Ser 2001-3 Cl M1 6.5		..	06/01/2021.	Paydown.....	.....	.....5,195	5,195	5,193	5,201	.....	.....(6)	.....	.....(6)	.....	.....5,195	.....	.....	.....0	139	04/25/2031.	1.A FM.....
00253C HS 9	Aames Mtg Tr RMBS Ser 2002-1 Cl M1 4.8		..	06/01/2021.	Paydown.....	.....	.....	.....1,797	618	618	.....	.....	.....	.....0	.....	.....618	.....	.....(618)	(618)	37	06/25/2032.	1.D FM.....
002824 BE 9	Abbott Labs Sr Nt 3.400% 11/30/23.....		..	04/08/2021.	Goldman Sachs & Company.....	.....	.....3,757,110	3,500,000	3,821,628	3,773,660	.....	.....(27,638)	.....	.....(27,638)	.....	.....3,746,022	.....	.....11,088	11,088	43,633	11/30/2023.	1.G FE.....
00287Y AP 4	Abbvie Inc Sr Nt 3.200% 11/06/22.....		..	04/08/2021.	Goldman Sachs & Company.....	.....	.....207,542	200,000	211,014	209,058	.....	.....(1,361)	.....	.....(1,361)	.....	.....207,696	.....	.....(154)	(154)	2,773	11/06/2022.	2.B FE.....
01882Y AA 4	Alliant Energy Finance Sr Nt 3.750% 06...		..	04/08/2021.	Goldman Sachs & Company.....	.....	.....1,170,873	1,100,000	1,188,935	1,175,120	.....	.....(8,723)	.....	.....(8,723)	.....	.....1,166,397	.....	.....4,476	4,476	13,406	06/15/2023.	2.B FE.....
02149H AW 0	Countrywide Alternative Ln Tr RMBS Ser 2		..	06/01/2021.	Paydown.....	.....	.....173,497	169,043	130,672	130,672	.....	.....	.....	.....0	.....	.....130,672	.....	.....42,825	42,825	4,108	03/25/2037.	3.B FM.....
023765 AA 8	American Airlines Inc LBASS EETC Ser 16-		..	06/15/2021.	Redemption 100.0000.....	.....	.....13,500	13,500	13,534	.....	.....	.....(34)	.....	.....(34)	.....	.....13,500	.....	.....	.....0	216	06/15/2028.	2.A FE.....
023771 R9 1	American Airlines Inc LBASS EETC Ser 201		..	04/15/2021.	Redemption 100.0000.....	.....	.....10,721	10,721	10,842	.....	.....	.....(121)	.....	.....(121)	.....	.....10,721	.....	.....	.....0	161	10/15/2028.	2.A FE.....
023771 S4 1	American Airlines Inc LBASS PTC Ser 16-3		..	04/15/2021.	Redemption 100.0000.....	.....	.....397,726	397,726	397,726	397,726	.....	.....	.....	.....0	.....	.....397,726	.....	.....	.....0	7,457	10/15/2025.	4.A FE.....
02377D AA 0	American Airlines Inc LBASS EETC Ser 201		..	04/15/2021.	Redemption 100.0000.....	.....	.....505,531	505,531	505,531	505,531	.....	.....	.....	.....0	.....	.....505,531	.....	.....	.....0	9,352	10/15/2025.	3.B FE.....
025537 AQ 4	American Electric Power Sr Nt 0.750% 1.		..	04/08/2021.	Goldman Sachs & Company.....	.....	.....1,000,340	1,000,000	999,470	999,483	.....	.....31	.....	.....31	.....	.....999,514	.....	.....826	826	2,958	11/01/2023.	2.A FE.....
02660T ER 0	American Home Mtg Inv Tr RMBS Ser 2005-2		..	06/01/2021.	Paydown.....	.....	.....8,862	8,862	8,770	8,802	.....	.....60	.....	.....60	.....	.....8,862	.....	.....	.....0	127	09/25/2035.	1.D FM.....
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.3.		..	06/15/2021.	Redemption 100.0000.....	.....	.....33,683	33,683	33,683	33,683	.....	.....	.....	.....0	.....	.....33,683	.....	.....	.....0	890	02/15/2025.	1.B
03464R AA 1	Angel Oak Mortgage Trust RMBS Series 202		..	04/15/2021.	JP Morgan Securities LLC.....	.....	.....967,652	959,110	971,399	966,770	.....	.....(2,121)	.....	.....(2,121)	.....	.....964,649	.....	.....3,004	3,004	9,066	12/25/2059.	1.A FM.....
03464R AA 1	Angel Oak Mortgage Trust RMBS Series 202		..	06/01/2021.	Paydown.....	.....	.....255,108	255,108	258,376	257,145	.....	.....(2,037)	.....	.....(2,037)	.....	.....255,108	.....	.....	.....0	2,467	12/25/2059.	1.A FM.....

QE05.2

SCHEDULE D - PART 4

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

QE05.3

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
				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
CUSIP Identification	Description																					
04541G AS 1	Asset Backed Securities Corp RMBS Ser 20		..	06/01/2021.	Paydown.....		12,597	12,597	13,089	12,623			(26)	(26)	12,597			0	398	03/21/2029.	1.A FM.....	
05522R CZ 9	Bank of America Credit Card Tr LBASS Ser		..	04/15/2021.	Paydown.....		2,375,849	2,375,849	2,416,777	2,381,496			(5,647)	(5,647)	2,375,849			0	13,026	09/15/2023.	1.A FE.....	
05522R DA 3	Bank of America Credit Card Tr LBASS Ser		..	04/15/2021.	BNP Paribas Securities Corp.....		5,477,331	5,439,298	5,543,835	5,483,367			(24,487)	(24,487)	5,458,880		18,450	18,450	58,080	12/15/2023.	1.A FE.....	
05604F AA 3	Bway Mortgage Trust CMBS Ser 2013-1515 C		..	04/08/2021.	Bank of America BISD Dealer.....		348,485	335,674	347,999	346,870			(635)	(635)	346,235		2,250	2,250	3,432	03/10/2033.	1.A FM.....	
05604F AA 3	Bway Mortgage Trust CMBS Ser 2013-1515 C		..	06/01/2021.	Paydown.....		467,818	467,818	480,079	472,309			(4,491)	(4,491)	467,818			0	5,365	03/10/2033.	1.A FM.....	
06054A AV 1	Banc of America Comm Mtg Tr CMBS Ser 201		..	06/01/2021.	Paydown.....		192,614	192,614	198,390	194,370			(1,756)	(1,756)	192,614			0	2,824	09/15/2048.	1.A FM.....	
06406F AD 5	Bank of NY Mellon Corp Sr MTN 2.200% 0		..	04/08/2021.	Goldman Sachs & Company.....		208,092	200,000	210,212	208,773			(984)	(984)	207,789		303	303	2,884	08/16/2023.	1.F FE.....	
06406R AC 1	Bank of NY Mellon Corp Sr MTN 2.661% 0		..	04/08/2021.	Goldman Sachs & Company.....		512,700	500,000	519,670	514,995			(3,040)	(3,040)	511,956		744	744	5,396	05/16/2023.	1.F FE.....	
06541T AY 5	BANK CMBS Ser 2020-BN29 CI A1 0.549% 1		..	06/01/2021.	Paydown.....		31,357	31,357	31,357	31,356			1	1	31,357			0	34	11/15/2053.	1.A FM.....	
07274N AA 1	Bayer US Finance II LLC Sr Nt 3.500% 0.		..	05/26/2021.	Call 100.0000.....		2,000,000	2,000,000	2,001,220	2,000,175			(192)	(192)	1,999,983		17	17	29,361	06/25/2021.	2.A FE.....	
07274N AE 3	Bayer US Finance II LLC Sr Nt 3.875% 1.		..	04/08/2021.	Goldman Sachs & Company.....		6,782,759	6,290,000	6,898,138	6,831,521			(51,819)	(51,819)	6,779,702		3,057	3,057	79,215	12/15/2023.	2.A FE.....	
08162W AY 2	Benchmark Mtg Tr CMBS Ser 2020-B19 CI A1		..	06/01/2021.	Paydown.....		7,433	7,433	7,433	7,433				0	7,433			0	19	09/15/2053.	1.A FM.....	
08163A AA 1	Benchmark Mtg Tr CMBS Ser 2020-B18 CI A1		..	06/01/2021.	Paydown.....		13,826	13,826	13,826	13,826				0	13,826			0	42	07/15/2053.	1.A FM.....	
09261W AN 4	Blackrock DLF IX CLO Ser 2020-1 CI W 2		..	04/21/2021.	Paydown.....		32,093	32,093	32,093	32,093				0	32,093			0	340	07/21/2030.	4.B FE.....	
105667 AB 5	Bravo Mtg Loan Trust RMBS Ser 2006-1 CI		..	06/25/2021.	Paydown.....		185,644	185,644	105,485	105,485			80,159	80,159	185,644			0	486	07/25/2036.	1.A FM.....	
1248EP BK 8	05/01/27		..	06/19/2021.	Call 102.9380.....		1,029,380	1,000,000	1,000,000	1,000,000				0	1,000,000			0	66,588	05/01/2027.	3.B FE.....	
1248EP BM 4	02/15/26		..	06/20/2021.	Call 102.8750.....		1,639,828	1,594,000	1,597,873	1,596,367			(189)	(189)	1,596,178		(2,178)	(2,178)	123,480	02/15/2026.	3.B FE.....	
1248EP CJ 0	05/01/32		..	05/13/2021.	Tax Free Exchange.....		3,572,127	3,487,000	3,573,408				(1,281)	(1,281)	3,572,127			0	62,538	05/01/2032.	3.B FE.....	
12519@ AA 5	CED Alamo 7 LLC Sr Sec Nt 4.210% 06/30		..	06/30/2021.	Redemption 100.0000.....		1,006,023	1,006,023	1,006,023	1,006,023				0	1,006,023			0	21,177	06/30/2041.	2.C	
125523 AF 7	Cigna Corp Sr Nt 3.750% 07/15/23.....		..	04/08/2021.	Goldman Sachs & Company.....		464,342	434,370	472,990	467,387			(3,720)	(3,720)	463,667		675	675	12,081	07/15/2023.	2.B FE.....	
12558M BM 3	CIT Group Home Eq Loan Tr RMBS Ser 2003-		..	06/01/2021.	Paydown.....		45,603	45,603	45,874	45,785			(182)	(182)	45,603			0	989	10/20/2032.	1.A FM.....	
12596M AA 4	Credit Suisse Mortgage Trust RMBS Ser 20		..	06/01/2021.	Paydown.....		1,017,788	1,017,788	1,058,380	1,053,568			(35,780)	(35,780)	1,017,788			0	15,642	07/25/2058.	1.A FM.....	
12665* AA 9	CVS Caremark CTL Wells Fargo Bk NW 7.8		..	06/25/2021.	Redemption 100.0000.....		670,783	670,783	670,783	670,783				0	670,783			0	240,611	10/10/2031.	2.B	
126650 BS 8	CVS Health Corp LBASS PTC Nt 7.507% 01		..	06/10/2021.	Redemption 100.0000.....		31,394	31,394	39,906	36,893			(5,499)	(5,499)	31,394			0	983	01/10/2032.	2.B	
126650 CQ 1	CVS Health Corp Sr Nt 4.750% 12/01/22.		..	04/08/2021.	Goldman Sachs & Company.....		1,163,646	1,100,000	1,193,247	1,173,941			(12,267)	(12,267)	1,161,674		1,972	1,972	19,013	12/01/2022.	2.B FE.....	
12665U AA 2	CVS Health Corp ABS PTC Nt 4.704% 01/1		..	06/10/2021.	Redemption 100.0000.....		30,514	30,514	30,514	30,514				0	30,514			0	658	01/10/2036.	2.B FE.....	

SCHEDULE D - PART 4

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

QE05.4

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
12665U AA 2	CVS Health Corp ABS PTC Nt 4.704% 01/1		..	04/10/2021.	Redemption 100.0000.....	.....	.....15,168	15,168	15,168	15,168	.....	.....	.....	.....0	.....	.....15,168	.....	.....	.....0	238	01/10/2036.	5.B GI.....
126673 DQ 2	CWABS Inc RMBS Ser 2004-7 CI MF1 5.251		..	06/01/2021.	Paydown.....	.....	.....353,808	353,808	353,010	353,010	.....	.....798	.....	.....798	.....	.....353,808	.....	.....	.....0	6,363	12/25/2034.	1.A FM.....
12667F 4S 1	Countrywide Alternative Ln Tr RMBS Ser 2		..	06/01/2021.	Paydown.....	.....	.....49,255	49,306	47,477	47,477	.....	.....	.....	.....0	.....	.....47,477	.....	.....1,778	1,778	1,140	03/25/2038.	3.B FM.....
12667G FD 0	Countrywide Alternative Ln Tr RMBS Ser 2		..	06/01/2021.	Paydown.....	.....	.....22,146	22,146	22,288	22,146	.....	.....	.....	.....0	.....	.....22,146	.....	.....	.....0	503	05/25/2035.	2.B FM.....
12668B RZ 8	CWMB5 Inc RMBS Ser 2006-6CB CI 1A4 5.5		..	06/01/2021.	Paydown.....	.....	.....28,382	28,018	24,048	24,048	.....	.....	.....	.....0	.....	.....24,048	.....	.....4,334	4,334	658	05/25/2036.	1.D FM.....
126694 E9 5	CWHL Inc RMBS Ser 2006-OA4 CI A1 1.076		..	06/01/2021.	Paydown.....	.....	.....100,839	100,839	48,593	48,593	.....	.....52,246	.....	.....52,246	.....	.....100,839	.....	.....	.....0	582	04/25/2046.	4.B FM.....
12714# AC 2	3		..	06/15/2021.	Redemption 100.0000.....	.....	.....183,175	183,175	183,175	183,175	.....	.....	.....	.....0	.....	.....183,175	.....	.....	.....0	3,471	06/15/2035.	1.B
12726@ AA 4	3.228		..	06/15/2021.	Redemption 100.0000.....	.....	.....409,368	409,368	409,368	409,368	.....	.....	.....	.....0	.....	.....409,368	.....	.....	.....0	7,351	07/15/2030.	1.D
141781 AY 0	Cargill Inc Sr Nt 4.307% 05/14/21.....		..	05/14/2021.	Various.....	.....	.....38,199,000	38,199,000	41,068,135	38,328,523	.....	.....(129,523)	.....	.....(129,523)	.....	.....38,199,000	.....	.....	.....0	822,615	05/14/2021.	1.F FE.....
14888@ AA 4	Catalyst Old River Hydro Sr Sec Nt 4.0.....		..	06/30/2021.	Redemption 100.0000.....	.....	.....700,893	700,893	700,893	700,893	.....	.....	.....	.....0	.....	.....700,893	.....	.....	.....0	15,077	11/30/2029.	2.C PL.....
14913R 2D 8	Caterpillar Finl Svcs Corp Sr Nt 0.650.....		..	04/08/2021.	Goldman Sachs & Company.....	.....	.....804,736	800,000	803,448	802,956	.....	.....(326)	.....	.....(326)	.....	.....802,630	.....	.....2,106	2,106	3,958	07/07/2023.	1.F FE.....
149837 AA 4	CBA Small Balance Comm Mtg Tr LBASS Fmc		..	06/25/2021.	Paydown.....	.....	.....5,016	5,047	2,005	2,005	.....	.....	.....	.....0	.....	.....2,005	.....	.....3,011	3,011	13	06/25/2038.	5.A FE.....
15005# AA 7	CED Upton County Solar LLC Sr Sec Nt 4		..	06/30/2021.	Redemption 100.0000.....	.....	.....251,883	251,883	251,883	251,883	.....	.....	.....	.....0	.....	.....251,883	.....	.....	.....0	5,604	06/30/2042.	2.C
152314 DP 2	Centex Home Equity Loan Tr RMBS Ser 2001		..	06/01/2021.	Paydown.....	.....	.....9,618	9,618	9,617	9,596	.....	.....21	.....	.....21	.....	.....9,618	.....	.....	.....0	219	07/25/2032.	4.B FM.....
161175 BB 9	Charter Comm Opt 1st Lien Sr Sec Nt 4...		..	04/08/2021.	Goldman Sachs & Company.....	.....	.....729,393	700,000	746,162	735,498	.....	.....(7,055)	.....	.....(7,055)	.....	.....728,442	.....	.....951	951	22,481	07/23/2022.	2.C FE.....
16678R DU 8	Chevy Chase Mtg Funding Corp RMBS Ser 20		..	06/25/2021.	Paydown.....	.....	.....25,710	25,710	25,196	25,320	.....	.....390	.....	.....390	.....	.....25,710	.....	.....	.....0	85	07/25/2036.	1.A FM.....
17306U CE 6	Citifinancial Mtg Sec Inc RMBS Ser 2004-...		..	05/01/2021.	Paydown.....	.....	.....11,503	11,503	11,502	11,488	.....	.....15	.....	.....15	.....	.....11,503	.....	.....	.....0	205	04/25/2034.	1.A FM.....
17307G MC 9	H		..	06/25/2021.	Paydown.....	.....	.....1,315	1,315	1,316	1,316	.....	.....(1)	.....	.....(1)	.....	.....1,315	.....	.....	.....0	2	12/25/2034.	1.A FM.....
17326Q AA 1	Citigroup Mortgage Ln Trust Inc RMBS Ser...		..	06/01/2021.	Paydown.....	.....	.....515,249	515,249	529,262	526,917	.....	.....(11,669)	.....	.....(11,669)	.....	.....515,249	.....	.....	.....0	5,331	09/25/2064.	1.A FM.....
174610 AV 7	Citizens Financial Group Sr Nt 2.638%.....		..	06/30/2021.	Tax Free Exchange.....	.....	.....20,946,709	21,190,000	20,945,117	.....	.....	.....1,592	.....	.....1,592	.....	.....20,946,709	.....	.....	.....0	139,748	09/30/2032.	2.B FE.....
191216 BZ 2	Coca-Cola Co Sr Nt 2.250% 09/01/26.....		..	05/20/2021.	Call 106.7534.....	.....	.....12,810,406	12,000,000	11,986,080	11,991,736	.....	.....523	.....	.....523	.....	.....11,992,259	.....	.....7,742	7,742	1,004,656	09/01/2026.	1.F FE.....
210795 PZ 7	Continental Airlines Inc LBASS EETC Ser...		..	04/11/2021.	Paydown.....	.....	.....20,549	20,549	21,499	.....	.....	.....(950)	.....	.....(950)	.....	.....20,549	.....	.....	.....0	426	04/11/2024.	2.C FE.....
212015 AH 4	Continental Resources Inc Sr Nt 5.000%...		..	04/22/2021.	Call 100.0000.....	.....	.....2,916,000	2,916,000	2,948,805	2,916,000	.....	.....	.....	.....0	.....	.....2,916,000	.....	.....	.....0	87,885	09/15/2022.	3.A FE.....
21872# AA 5	Core Civic of Kansas LLC Sr Secured Nt...		..	04/30/2021.	Various.....	.....	.....82,940	82,940	82,940	82,940	.....	.....	.....	.....0	.....	.....82,940	.....	.....	.....0	1,837	01/31/2040.	1.F PL.....
22025Y AP 5	Corrections Corp of America Sr Nt 4.62.....		..	04/13/2021.	Citizens Bank.....	.....	.....3,045,000	3,000,000	2,931,250	2,979,068	.....	.....2,422	.....	.....2,422	.....	.....2,981,490	.....	.....63,510	63,510	62,823	05/01/2023.	3.B FE.....
22357@ AA 9	Cox Tower II PTC CTL 5.409% 01/02/40.		..	06/02/2021.	Redemption 100.0000.....	.....	.....33,190	33,190	33,190	33,190	.....	.....	.....	.....0	.....	.....33,190	.....	.....	.....0	748	01/02/2040.	2.B
22535M AA 7	Credit Acceptance Auto Loan Tr LBASS Ser		..	04/20/2021.	BNP Paribas Securities Corp.....	.....	.....303,633	300,000	299,933	299,944	.....	.....8	.....	.....8	.....	.....299,951	.....	.....3,681	3,681	1,450	07/16/2029.	1.A FE.....
22535M AC 3	Credit Acceptance Auto Loan Tr LBASS Ser		..	04/20/2021.	BNP Paribas Securities Corp.....	.....	.....244,706	240,000	239,954	239,959	.....	.....4	.....	.....4	.....	.....239,963	.....	.....4,743	4,743	1,634	09/17/2029.	1.D FE.....
225458 XJ 2	CS First Boston Mtg Sec Corp RMBS Ser 20		..	06/01/2021.	Paydown.....	.....	.....12,490	12,490	12,248	12,333	.....	.....156	.....	.....156	.....	.....12,490	.....	.....	.....0	293	07/25/2035.	1.A FM.....
22964* AC 2	CSOLAR IV West. LLC Sr Sec Nt 3.850% 0		..	06/30/2021.	Redemption 100.0000.....	.....	.....179,973	179,973	179,973	179,973	.....	.....	.....	.....0	.....	.....179,973	.....	.....	.....0	4,071	03/31/2041.	2.B PL.....

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	
				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
233063 AC 0	Deutsche Bank Comm Mtg Trust CMBS Ser 20		..	06/01/2021.	Paydown.....		10,057	10,057	10,056	10,056	.....	.....1	.....	.....1	.....	.....10,057	.....	.....	.....0	13	09/15/2053.	1.A FM.....	
233331 AR 8	DTE Energy Co Sr Nt 3.850% 12/01/23...		..	04/08/2021.	Goldman Sachs & Company.....		268,825	250,000	272,638	271,862	.....	.....(2,060)	.....	.....(2,060)	.....	.....269,802	.....	.....(977)	(977)	3,502	12/01/2023.	2.B FE.....	
233331 BA 4	DTE Energy Co Sr Nt 3.700% 08/01/23...		..	04/08/2021.	Goldman Sachs & Company.....		455,122	427,000	462,253	459,994	.....	.....(3,635)	.....	.....(3,635)	.....	.....456,359	.....	.....(1,236)	(1,236)	11,015	08/01/2023.	2.B FE.....	
233851 DJ 0	Daimler Fin NA LLC Sr Nt Prvt Pl 3.350...		..	05/04/2021.	Maturity.....		6,000,000	6,000,000	5,993,040	5,999,178	.....	.....822	.....	.....822	.....	.....6,000,000	.....	.....	.....0	100,500	05/04/2021.	2.A FE.....	
233851 DL 5	Daimler Fin NA LLC Sr Nt 3.700% 05/04/...		..	04/08/2021.	Goldman Sachs & Company.....		265,193	250,000	267,980	267,137	.....	.....(2,026)	.....	.....(2,026)	.....	.....265,111	.....	.....82	82	4,060	05/04/2023.	2.A FE.....	
247361 ZV 3	Delta Airlines Inc PTC Ser 2020-AA 2.0...		..	06/10/2021.	Various.....		490,310	490,310	490,310	490,310	.....	.....	.....	.....0	.....	.....490,310	.....	.....	.....0	4,903	06/10/2028.	1.E FE.....	
247361 ZW 1	Delta Airlines Inc PTC Ser 2020-A 2.50...		..	06/10/2021.	Redemption 100.0000.....		510,528	510,528	510,528	510,528	.....	.....	.....	.....0	.....	.....510,528	.....	.....	.....0	6,382	06/10/2028.	2.B FE.....	
24763L FN 5	Delta Funding Home Eq Ln Tr RMBS Ser 199		..	06/01/2021.	Paydown.....		8,728	8,728	8,727	8,713	.....	.....16	.....	.....16	.....	.....8,728	.....	.....	.....0	121	08/15/2030.	1.A FM.....	
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS		..	06/01/2021.	Paydown.....		4,408	4,408	4,407	4,401	.....	.....7	.....	.....7	.....	.....4,408	.....	.....	.....0	111	09/25/2033.	1.A FM.....	
251510 FX 6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C		..	06/01/2021.	Paydown.....		24,188	24,160	22,668	22,668	.....	.....	.....	.....0	.....	.....22,668	.....	.....1,520	1,520	446	09/25/2035.	1.D FM.....	
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl		..	06/01/2021.	Paydown.....		3,221	3,221	3,220	3,271	.....	.....(50)	.....	.....(50)	.....	.....3,221	.....	.....	.....0	62	12/25/2033.	1.A FM.....	
254683 CK 9	Discover Card Mstr Tr LBASS Ser 2019-A1		..	04/15/2021.	Barclays Capital Inc.....		1,368,743	1,340,621	1,370,617	1,358,315	.....	.....(5,081)	.....	.....(5,081)	.....	.....1,353,234	.....	.....15,509	15,509	14,038	07/15/2024.	1.A FE.....	
256746 AF 5	Dollar Tree Inc Sr Nt 3.700% 05/15/23.....		..	04/08/2021.	Goldman Sachs & Company.....		817,832	770,000	828,127	820,498	.....	.....(6,111)	.....	.....(6,111)	.....	.....814,387	.....	.....3,445	3,445	11,633	05/15/2023.	2.B FE.....	
25746U DC 0	Dominion Resources Inc Sr Nt 2.450% 01		..	04/08/2021.	Goldman Sachs & Company.....		517,280	500,000	522,425	518,742	.....	.....(2,549)	.....	.....(2,549)	.....	.....516,193	.....	.....1,087	1,087	9,085	01/15/2023.	2.B FE.....	
260543 CT 8	Dow Chemical Co Sr Nt 3.150% 05/15/24		..	05/18/2021.	Call 107.6030.....		32,280,900	30,000,000	30,006,288	30,004,652	.....	.....(633)	.....	.....(633)	.....	.....30,004,020	.....	.....(4,020)	(4,020)	2,761,275	05/15/2024.	2.B FE.....	
26252V AG 6	Dryden Senior Loan Fund CLO Ser 2020-77A		..	05/27/2021.	Call 100.0000.....		10,500,000	10,500,000	10,500,000	10,500,000	.....	.....	.....	.....0	.....	.....10,500,000	.....	.....	.....0	156,388	05/20/2031.	1.C FE.....	
26252V AJ 0	Dryden Senior Loan Fund CLO Ser 2020-77A		..	05/27/2021.	Call 100.0000.....		7,500,000	7,500,000	7,500,000	7,500,000	.....	.....	.....	.....0	.....	.....7,500,000	.....	.....	.....0	152,831	05/20/2031.	1.F FE.....	
26441C AL 9	Duke Energy Corp Sr Nt 3.950% 10/15/23		..	04/08/2021.	Goldman Sachs & Company.....		752,955	700,000	768,774	759,814	.....	.....(5,891)	.....	.....(5,891)	.....	.....753,923	.....	.....(968)	(968)	13,595	10/15/2023.	2.B FE.....	
278058 E# 5	Eaton Corp Sr Nt 3.470% 06/28/21.....		..	06/28/2021.	Maturity.....		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	186,031	06/28/2021.	2.A <td></td>	
29364G AH 6	Entergy Corp Sr Nt 4.000% 07/15/22.....		..	04/08/2021.	Goldman Sachs & Company.....		1,556,850	1,500,000	1,594,980	1,572,654	.....	.....(14,713)	.....	.....(14,713)	.....	.....1,557,941	.....	.....(1,091)	(1,091)	44,500	07/15/2022.	2.B FE.....	
294429 AK 1	Equifax Inc Sr Nt 2.300% 06/01/21.....		..	05/01/2021.	Call 100.0000.....		9,000,000	9,000,000	8,995,680	8,999,632	.....	.....292	.....	.....292	.....	.....8,999,925	.....	.....75	75	86,250	06/01/2021.	2.B FE.....	
294754 AS 5	Equity One ABS Inc RMBS Ser 2002-1 Cl M1		..	06/01/2021.	Paydown.....		7,939	7,939	7,939	7,929	.....	.....10	.....	.....10	.....	.....7,939	.....	.....	.....0	109	08/25/2032.	1.A FM.....	
30260G AA 4	FIC Funding LLC LBASS Ser 2021-1A Cl A		..	06/17/2021.	Paydown.....		104,255	104,255	104,251	104,251	.....	.....5	.....	.....5	.....	.....104,255	.....	.....	.....0	123	04/15/2033.	1.A FE.....	
30288* AE 0	FLNG Liquefaction 2 LLC Sr Sec Nt 4.39.		..	06/30/2021.	Redemption 100.0000.....		384,000	384,000	384,000	384,000	.....	.....	.....	.....0	.....	.....384,000	.....	.....	.....0	8,429	12/31/2038.	2.B FE.....	
31428X AV 8	Fedex Corp Sr Nt 2.700% 04/15/23.....		..	05/20/2021.	Call 104.5533.....		5,227,667	5,000,000	4,986,500	4,996,591	.....	.....554	.....	.....554	.....	.....4,997,145	.....	.....2,855	2,855	308,292	04/15/2023.	2.B FE.....	
31428X BC 9	Fedex Corp Sr Nt 3.200% 02/01/25.....		..	05/20/2021.	Call 109.7420.....		10,974,197	10,000,000	9,984,500	9,993,181	.....	.....602	.....	.....602	.....	.....9,993,783	.....	.....6,217	6,217	1,231,086	02/01/2025.	2.B FE.....	
345397 XA 6	Ford Motor Cr Co Sr Nt 3.219% 01/09/22.		..	06/22/2021.	Bank of America BISD Dealer.....		2,525,000	2,500,000	2,500,000	2,500,000	.....	.....	.....	.....0	.....	.....2,500,000	.....	.....25,000	25,000	77,122	01/09/2022.	3.A FE.....	
36166N AB 9	GE Capital Funding LLC Sr Nt 4.400% 05		..	05/07/2021.	Tax Free Exchange.....		343,209	300,000	343,509	343,509	.....	.....(300)	.....	.....(300)	.....	.....343,209	.....	.....	.....0	6,307	05/15/2030.	2.B FE.....	
36166N AC 7	GE Capital Funding LLC Sr Nt 4.550% 05		..	05/07/2021.	Tax Free Exchange.....		59,231,216	50,903,000	59,268,570	59,268,570	.....	.....(37,354)	.....	.....(37,354)	.....	.....59,231,216	.....	.....	.....0	1,106,575	05/15/2032.	2.A FE.....	
36226M AE 3	GRMT Mtg Loan Tr RMBS Ser 2001-1A Cl A5		..	06/01/2021.	Paydown.....		5,300	5,300	5,300	5,282	.....	.....18	.....	.....18	.....	.....5,300	.....	.....	.....0	145	07/20/2031.	1.A FM.....	
36228F 3Q 7	GS Mortgage Securities Corp RMBS Ser 200		..	06/01/2021.	Paydown.....		3,037	3,037	3,037	3,029	.....	.....8	.....	.....8	.....	.....3,037	.....	.....	.....0	56	04/25/2034.	1.A FM.....	
36242D DE 0	GS Mortgage Securities Corp RMBS Ser 200		..	06/01/2021.	Paydown.....		163,712	163,712	163,707	163,180	.....	.....532	.....	.....532	.....	.....163,712	.....	.....	.....0	3,601	06/25/2034.	1.A FM.....	

SCHEDULE D - PART 4

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

QE05.6

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
				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
CUSIP Identification	Description																					
38119#	AA	2	Golden Spread Elec Cooperative 1st Mtg B	05/06/2021.	Redemption 100.0000.....		98,542	98,542	98,542	98,542				0		98,542			0	2,810	05/06/2025.	1.D FE.....
38141G	XL	3	Goldman Sachs Group Inc Sr Nt Fix to Flo.	04/08/2021.	Goldman Sachs & Company.....		1,999,780	2,000,000	2,000,000	2,000,000				0		2,000,000		(220)	(220)	4,981	11/17/2023.	1.F FE.....
38218D	AA	7	Goodgreen Trust LBASS Ser 2019-1A CI A	06/15/2021.	Paydown.....		106,239	106,239	111,913	111,543		(5,305)		(5,305)		106,239			0	2,129	10/15/2054.	1.C FE.....
38218G	AA	0	Goodgreen Trust LBASS Ser 2018-1A CI A	06/15/2021.	Paydown.....		51,001	51,001	53,536	53,335		(2,333)		(2,333)		51,001			0	1,034	10/15/2053.	1.A FE.....
38218Q	AA	8	Goodgreen Trust LBASS Ser 2017-2A CI A	06/15/2021.	Paydown.....		1,020,389	1,020,389	1,020,281	1,020,297		91		91		1,020,389			0	17,144	10/15/2053.	1.A FE.....
44919*	AC	2	I595 Express LLC Sr Nt 3.310% 12/31/31	06/30/2021.	Redemption 100.0000.....		79,340	79,340	79,340	79,340				0		79,340			0	1,313	12/31/2031.	1.F PL.....
45254N	GA	9	IMPAC CMB Tr RMBS Ser 2003-11 CI 2A1 0	06/25/2021.	Paydown.....		1,056	1,056	1,040	1,046		10		10		1,056			0	4	10/25/2033.	1.A FM.....
45254N	PV	3	IMPAC CMB Tr RMBS Ser 2005-5 CI A2 0.5	06/25/2021.	Paydown.....		36,243	36,243	35,480	35,480		764		764		36,243			0	87	08/25/2035.	1.A FM.....
45254T	PM	0	IMPAC Secd Assets CMN Owner Tr RMBS Ser	06/01/2021.	Paydown.....		962	962	962	961		1		1		962			0	16	08/25/2034.	1.A FM.....
45254T	TN	4	IMPAC Secd Assets CMN Owner Tr RMBS Ser	06/25/2021.	Paydown.....		333,780	333,780	333,780	333,780				0		333,780			0	848	05/25/2036.	1.A FM.....
465685	AM	7	ITC Holdings Corp Sr Nt 2.700% 11/15/2.	04/08/2021.	Goldman Sachs & Company.....		206,500	200,000	209,316	207,595		(1,181)		(1,181)		206,414		86	86	2,205	11/15/2022.	2.B FE.....
466247	MU	4	JP Morgan Mtg Tr RMBS Ser 2005-S1 CI 2A3	06/01/2021.	Paydown.....		37,763	37,763	38,076	37,768		(4)		(4)		37,763			0	722	01/25/2035.	1.A FM.....
46640J	AS	6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2	06/01/2021.	Paydown.....		83,322	83,322	86,089	83,757		(435)		(435)		83,322			0	1,186	01/15/2046.	1.A FM.....
49271V	AG	5	Keurig Dr Pepper Inc Sr Nt 4.057% 05/2.	04/08/2021.	Goldman Sachs & Company.....		869,635	811,000	887,664	875,735		(7,758)		(7,758)		867,976		1,659	1,659	12,521	05/25/2023.	2.B FE.....
49327M	2W	3	Key Bank NA Sr Nt 3.350% 06/15/21.....	06/15/2021.	Maturity.....		2,000,000	2,000,000	1,999,720	1,999,956		44		44		2,000,000			0	33,500	06/15/2021.	1.G FE.....
50026*	AA	3	Kohls Corp CTL Shelby MI 7.600% 12/15/	06/15/2021.	Redemption 100.0000.....		21,350	21,350	22,556	21,497		(147)		(147)		21,350			0	676	12/15/2022.	2.C
50180L	AD	2	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 CI A	06/11/2021.	Paydown.....		344,809	344,809	332,754	344,092		717		717		344,809			0	10,314	04/15/2041.	1.A FM.....
52518R	CD	6	Lehman Structured Sec Corp RMBS Ser 2005	06/28/2021.	Paydown.....		4,928	4,928	2,410	2,410				0		2,410		2,518	2,518	22	09/26/2045.	6. FM.....
55354G	AD	2	MSCI Inc Sr Nt 4.750% 08/01/26.....	04/12/2021.	Call 103.6490.....		24,234,173	23,381,000	24,299,809	23,877,490		(39,703)		(39,703)		23,837,786		(456,786)	(456,786)	1,627,506	08/01/2026.	3.B FE.....
55396#	AA	0	Mankato Energy Center LLC Sr Sec Nt 2.	06/30/2021.	Redemption 100.0000.....		290,572	290,572	290,572	290,572				0		290,572			0	4,213	05/31/2039.	2.B PL.....
565849	AK	2	Marathon Oil Corp Sr Nt 2.800% 11/01/2.	04/29/2021.	Call 103.7295.....		8,298,362	8,000,000	7,826,560	7,937,910		10,762		10,762		7,948,672		51,328	51,328	409,118	11/01/2022.	2.C FE.....
576434	A2	0	Master Asset Securitization Tr RMBS Ser..	06/01/2021.	Paydown.....		77,402	77,402	78,176	77,627		(225)		(225)		77,402			0	1,596	01/25/2035.	5.B FM.....
576434	J5	4	Master Asset Securitization Tr RMBS Ser..	06/01/2021.	Paydown.....		87,385	87,385	88,942	87,393		(8)		(8)		87,385			0	2,183	03/25/2035.	1.A FM.....
576434	N2	6	Master Asset Securitization Tr RMBS Ser..	06/01/2021.	Paydown.....		5,100	5,100	5,015	5,049		52		52		5,100			0	119	04/25/2035.	3.B FM.....
576434	UH	5	Master Asset Securitization Tr RMBS Ser..	06/01/2021.	Paydown.....		23	23	23	23				0		23			0		08/25/2034.	1.A FM.....
57643M	JM	7	Master Asset Securitization Tr RMBS Ser..	06/01/2021.	Paydown.....		19,688	19,688	19,319	19,471		217		217		19,688			0	477	12/25/2034.	1.A FM.....
58013M	FE	9	McDonalds Corp Sr Nt 3.350% 04/01/23...	04/08/2021.	Goldman Sachs & Company.....		94,855	90,000	96,648	95,634		(719)		(719)		94,915		(61)	(61)	1,600	04/01/2023.	2.A FE.....
58155Q	AG	8	McKesson Corp Sr Nt 2.850% 03/15/23...	04/08/2021.	Goldman Sachs & Company.....		684,559	660,000	690,776	689,346		(3,685)		(3,685)		685,662		(1,103)	(1,103)	10,816	03/15/2023.	2.B FE.....
589929	XZ	6	Merrill Lynch Mtg Investors RMBS Ser 200	06/01/2021.	Paydown.....		25,839	25,839	25,828	25,763		9		9		25,772		67	67	618	09/25/2032.	1.A FM.....
59166E	AA	3	Metlife Securitization Trust RMBS Ser 20...	06/01/2021.	Paydown.....		73,803	73,803	74,854	74,641		(838)		(838)		73,803			0	1,138	04/25/2058.	1.A FM.....
59549W	AB	9	Mid State Tr LBASS Ser 11 CI M1 5.598%	06/15/2021.	Paydown.....		24,237	24,237	24,237	24,237				0		24,237			0	554	07/15/2038.	4.B FE.....

SCHEDULE D - PART 4

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

QE05.7

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
59980Y AB 1	Mill City Mortgage Trust RMBS Ser 2018-4			..	06/01/2021.	Paydown.....		1,371,833	1,371,833	1,443,723	1,429,664	.....	.....(57,832)	.....	.....(57,832)	.....	.....1,371,833	.....	.....	.....0	14,293	04/25/2066.	1.A FM.....
59981B AC 8	Mill City Mortgage Trust RMBS Ser 2019-G			..	06/01/2021.	Paydown.....		31,726	31,726	31,876	31,833	.....	.....(107)	.....	.....(107)	.....	.....31,726	.....	.....	.....0	370	07/25/2059.	1.A FM.....
607120 FL 1	Mobile Airport Authority Sr Nt Ser A1.....			..	05/09/2021.	Redemption 100.0000.....		150,452	150,452	150,452	150,452	.....	.....	.....	.....0	.....	.....150,452	.....	.....	.....0	2,392	05/09/2039.	1.F
609207 AS 4	Mondelez International Sr Nt 2.125% 04..			..	04/09/2021.	Call 0.0000.....		.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	(10)	04/13/2023.	2.B FE.....
61763B AS 3	Morgan Stanley BAML Tr CMBS Ser 2013-C13			..	06/01/2021.	Paydown.....		147,913	147,913	152,349	148,613	.....	.....(700)	.....	.....(700)	.....	.....147,913	.....	.....	.....0	2,194	11/15/2046.	1.A FM.....
626717 AF 9	Murphy Oil Corp Sr Nt 4.950% 12/01/22..			..	04/04/2021.	Call 107.3982.....		6,937,923	6,460,000	6,428,217	6,452,509	.....	.....961	.....	.....961	.....	.....6,453,470	.....	.....6,530	6,530	587,178	12/01/2022.	3.C FE.....
62927# AN 6	NFL Ventures LP Nt 4.010% 04/15/35.....			..	04/15/2021.	Redemption 100.0000.....		376,867	376,867	376,867	376,867	.....	.....	.....	.....0	.....	.....376,867	.....	.....	.....0	7,566	04/15/2035.	1.E FE.....
62942Q CR 2	NRZ Advance Receivables Trust LBASS Ser			..	05/20/2021.	Nationwide Mutual.....		1,225,607	1,220,000	1,219,998	1,219,998	.....	.....	.....	.....0	.....	.....1,219,998	.....	.....5,609	5,609	7,489	08/15/2053.	1.A FE.....
62942Q CS 0	NRZ Advance Receivables Trust LBASS Ser			..	05/20/2021.	Nationwide Mutual.....		602,222	600,000	599,999	599,999	.....	.....	.....	.....0	.....	.....599,999	.....	.....2,223	2,223	4,709	08/15/2053.	1.C FE.....
62942Q CT 8	NRZ Advance Receivables Trust LBASS Ser			..	05/20/2021.	Nationwide Mutual.....		553,317	550,000	550,000	549,999	.....	.....	.....	.....0	.....	.....549,999	.....	.....3,318	3,318	5,374	08/15/2053.	1.F FE.....
62942Q CW 1	NRZ Advance Receivables Trust LBASS Ser			..	05/20/2021.	Nationwide Mutual.....		1,303,338	1,300,000	1,299,998	1,299,998	.....	.....	.....	.....0	.....	.....1,299,998	.....	.....3,340	3,340	8,258	09/15/2053.	1.A FE.....
62942Q CX 9	NRZ Advance Receivables Trust NRART 2020			..	05/20/2021.	Nationwide Mutual.....		200,734	200,000	199,999	199,999	.....	.....	.....	.....0	.....	.....200,000	.....	.....735	735	1,484	09/15/2053.	1.C FE.....
62942Q DB 6	NRZ Advance Receivables Trust LBASS Ser			..	05/20/2021.	Nationwide Mutual.....		200,707	200,000	200,000	199,999	.....	.....(4)	.....	.....(4)	.....	.....199,995	.....	.....711	711	1,134	10/15/2052.	1.A FE.....
63080# AA 5	NARA Caves Lease Tr CTL 5.300% 09/15/2			..	06/15/2021.	Call 100.0000.....		96,102	96,102	96,102	96,102	.....	.....	.....	.....0	.....	.....96,102	.....	.....	.....0	2,124	09/15/2028.	1.B
637071 AJ 0	National Oilwell Varco Inc Sr Nt 2.600.....			..	04/09/2021.	Call 103.7180.....		2,964,260	2,858,000	2,847,711	2,855,825	.....	.....300	.....	.....300	.....	.....2,856,125	.....	.....1,875	1,875	132,681	12/01/2022.	2.B FE.....
64352V EF 4	New Century Home Equity Ln Tr RMBS Ser 2			..	06/01/2021.	Paydown.....		4,644	4,644	4,643	4,635	.....	.....9	.....	.....9	.....	.....4,644	.....	.....	.....0	90	11/25/2033.	1.A FM.....
64828G AD 2	New Residential Mtg Ln Tr RMBS Ser 2019-			..	06/01/2021.	Paydown.....		96,091	96,091	98,298	98,038	.....	.....(1,947)	.....	.....(1,947)	.....	.....96,091	.....	.....	.....0	1,370	09/25/2059.	1.A FM.....
64828X AA 1	New Residential Mtg Ln Tr RMBS Ser 2020-			..	06/01/2021.	Paydown.....		114,919	114,919	121,589	.....	.....	.....(6,671)	.....	.....(6,671)	.....	.....114,919	.....	.....	.....0	786	11/25/2059.	1.A FM.....
64829G AA 7	New Residential Mtg Ln Tr RMBS Ser 2016-			..	06/01/2021.	Paydown.....		59,141	59,141	61,728	61,375	.....	.....(2,235)	.....	.....(2,235)	.....	.....59,141	.....	.....	.....0	874	11/25/2035.	1.A FE.....
64830B AQ 0	New Residential Mtg Ln Tr RMBS Ser 2017-			..	06/01/2021.	Paydown.....		35,787	35,787	33,819	34,024	.....	.....1,764	.....	.....1,764	.....	.....35,787	.....	.....	.....0	574	08/27/2057.	1.A FM.....
64830D AB 9	New Residential Mtg Ln Tr RMBS Ser 2019-			..	06/01/2021.	Paydown.....		551,930	551,930	590,134	585,543	.....	.....(33,613)	.....	.....(33,613)	.....	.....551,930	.....	.....	.....0	9,943	12/25/2057.	1.A FM.....
64830H AA 2	New Residential Mtg Ln Tr RMBS Ser 2019-			..	06/01/2021.	Paydown.....		1,010,764	1,010,764	1,025,007	1,021,743	.....	.....(10,979)	.....	.....(10,979)	.....	.....1,010,764	.....	.....	.....0	13,675	02/25/2049.	1.A FM.....
64830M AG 8	New Residential Mtg Ln Tr RMBS Ser 2019-			..	06/01/2021.	Paydown.....		971,092	971,092	997,266	940,219	.....	.....30,873	.....	.....30,873	.....	.....971,092	.....	.....	.....0	19,937	08/25/2059.	1.A FM.....
64830W AD 3	New Residential Mtg Ln Tr RMBS Ser 2019-			..	06/01/2021.	Paydown.....		1,745,706	1,745,706	1,796,989	1,784,770	.....	.....(39,064)	.....	.....(39,064)	.....	.....1,745,706	.....	.....	.....0	25,292	12/25/2058.	1.A FM.....

SCHEDULE D - PART 4

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

QE05.8

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
653240 AA 9	Newtown CTL Ser 2002 6.082% 05/15/23			..	06/15/2021.	Redemption 100.0000.....		47,268	47,268	47,267	47,268				0		47,268			0	1,199	05/15/2023.	1.B
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1			..	06/01/2021.	Paydown.....		369	369	369	369				0		369			0	7	03/25/2034.	1.A FM.....
65535V DC 9	Nomura Asset Sec Corp RMBS Ser 2004-AP2			..	06/01/2021.	Paydown.....		4,600	4,600	4,564	4,573		28		28		4,600			0	107	07/25/2034.	1.A FM.....
65535V GH 5	Nomura Asset Sec Corp RMBS Ser 2004-AP3			..	06/01/2021.	Paydown.....		415	415	415	414		1		1		415			0	9	10/25/2034.	1.A FM.....
67575N BW 2	Ocwen Master Adv Rec Tr LBASS Ser 2020-T			..	05/20/2021.	Nationwide Mutual.....		6,433,018	6,400,000	6,399,988	6,399,990		3		3		6,399,992		33,025	33,025	35,202	08/15/2052.	1.A FE.....
67575N BX 0	Ocwen Master Adv Rec Tr LBASS Ser 2020-T			..	05/20/2021.	Nationwide Mutual.....		362,115	360,000	360,000	360,000				0		360,000		2,116	2,116	2,750	08/15/2052.	1.C FE.....
67575N BY 8	Ocwen Master Adv Rec Tr LBASS Ser 2020-T			..	05/20/2021.	Nationwide Mutual.....		270,739	269,000	269,000	269,000				0		269,000		1,739	1,739	2,687	08/15/2052.	1.F FE.....
68233J AR 5	Oncor Electric Delivery 1st Lien 4.100.....			..	04/08/2021.	Goldman Sachs & Company.....		551,008	534,000	562,152	556,718		(5,401)		(5,401)		551,317		(309)	(309)	7,967	06/01/2022.	1.F FE.....
68389X BL 8	Oracle Corp Sr Nt 2.400% 09/15/23.....			..	04/08/2021.	Goldman Sachs & Company.....		364,081	350,000	370,384	367,704		(1,808)		(1,808)		365,895		(1,815)	(1,815)	4,830	09/15/2023.	2.A FE.....
69352P AE 3	PPL Capital Funding Inc Sr Nt 3.500% 1.....			..	04/08/2021.	Goldman Sachs & Company.....		208,182	200,000	212,170	209,776		(1,623)		(1,623)		208,153		29	29	2,547	12/01/2022.	2.A FE.....
69362B AY 8	PSEG Power LLC Sr Nt 4.150% 09/15/21			..	06/15/2021.	Call 100.0000.....		3,500,000	3,500,000	3,530,520	3,502,567		(1,647)		(1,647)		3,500,920		(920)	(920)	108,938	09/15/2021.	2.A FE.....
70163# AA 0	Parliament Funding (Owl Rock) Nt 2.944.....			..	06/30/2021.	Redemption 100.0000.....		500,000	500,000	500,000	407,563				0		500,000			0	9,117	07/15/2030.	2.B PL.....
73019# AD 4	PNC Equip Finc LLC LBASS Priv Pl Nt Ser			..	05/15/2021.	Redemption 100.0000.....		133,339	133,339	133,339	133,339				0		133,339			0	2,033	11/15/2027.	1.D
73943# AD 5	Prairie Breeze Sr Nt Cl B 3.550% 05/01...			..	06/30/2021.	Redemption 100.0000.....		26,229	26,229	26,229	26,166		63		63		26,229			0	575	05/01/2039.	2.C PL.....
74041E AC 9	Preferred Term Sec Ltd VI LBASS Mezz Nt			..	06/23/2021.	Paydown.....		14,086	14,086	782	782		13,304		13,304		14,086			0	84	03/23/2035.	3.B FE.....
74042C AA 6	Preferred Term Sec Ltd LBASS Sr Nt Cl A-			..	06/22/2021.	Paydown.....		101,427	101,427	68,844	78,007		23,420		23,420		101,427			0	859	03/22/2038.	1.F FE.....
74042H AC 1	Preferred Term Sec Ltd LBASS XIX Nt Cl B			..	06/22/2021.	Paydown.....		6,770	6,770	6,771	6,750		19		19		6,770			0	42	12/22/2035.	2.A PL.....
74042J AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser			..	06/22/2021.	Redemption 100.0000.....		272,068	272,068	272,068	272,068				0		272,068			0	757	03/22/2038.	1.F FE.....
74922P AC 8	Residential Accredit Loans Inc RMBS Ser...			..	06/25/2021.	Paydown.....		36,668	35,505	23,757	23,757				0		23,757		12,911	12,911	22	02/25/2037.	1.A FM.....
760759 AM 2	Republic Services Inc Sr Nt 4.750% 05/...			..	04/08/2021.	Goldman Sachs & Company.....		235,432	218,370	241,788	238,139		(2,590)		(2,590)		235,549		(117)	(117)	4,235	05/15/2023.	2.B FE.....
76114H AK 1	Residential Asset Sec Tr RMBS Ser 2007-A			..	06/01/2021.	Paydown.....		6,333	6,124	5,578	5,578				0		5,578		755	755	170	05/25/2037.	5.B FM.....
78402C AA 1	SC Commercial Mtg Pass Through CTL Ser 2			..	06/01/2021.	Redemption 100.0000.....		31,252	31,252	32,679	31,489		(238)		(238)		31,252			0	897	11/01/2026.	2.B
78434T AA 6	SCFF LTD CLO Ser 2020-1A CI A1 2.684%			..	04/15/2021.	Paydown.....		15,000,000	15,000,000	15,000,000	15,000,000				0		15,000,000			0	207,711	04/15/2031.	1.A FE.....
78434T AC 2	SCFF LTD LBASS Ser 2020-1A CI A2A 3.4			..	04/15/2021.	Paydown.....		2,000,000	2,000,000	1,967,000	1,970,207		29,793		29,793		2,000,000			0	35,278	04/15/2031.	1.B FE.....
805564 PB 1	Saxon Asset Securities Tr RMBS Ser 2003-			..	06/01/2021.	Paydown.....		3,022	3,022	3,022	3,022				0		3,022			0	59	12/25/2033.	1.A FM.....
81441P BZ 3	Security Natl Mtg Loan Tr RMBS Ser 2004-			..	06/01/2021.	Paydown.....		32,842	32,842	32,842	32,842				0		32,842			0	751	11/25/2034.	1.A FM.....
8426EP AA 6	Southern CO Gas Capital Sr Nt 2.450% 1.....			..	04/08/2021.	Goldman Sachs & Company.....		520,725	500,000	526,948	523,524		(2,352)		(2,352)		521,172		(447)	(447)	6,499	10/01/2023.	2.A FE.....
863173 AC 4	Stratus CLO Ltd CLO Ser 2020-2A CI A 1.....			..	06/10/2021.	Paydown.....		4,100,000	4,100,000	4,100,000	4,100,000				0		4,100,000			0	47,167	10/15/2028.	1.A FE.....
863173 AE 0	Stratus CLO Ltd CLO Ser 2020-2A CI B1.....			..	06/10/2021.	Paydown.....		3,200,000	3,200,000	3,200,000	3,200,000				0		3,200,000			0	51,896	10/15/2028.	1.C FE.....
863579 CD 8	2004			..	06/01/2021.	Paydown.....		14,089	14,089	14,210	14,140		(36)		(36)		14,103		(14)	(14)	136	10/25/2034.	1.A FM.....

SCHEDULE D - PART 4

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

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	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
863667 BB 6	Stryker Corp Sr Nt 0.600% 12/01/23.....			..	04/08/2021.	Goldman Sachs & Company.....		2,385,097	2,383,333	2,382,146	2,382,164		48		48		2,382,212		2,884	2,884	5,521	12/01/2023.	2.A FE.....
87264A AY 1	T-Mobile USA Inc 1st Lien 4.500% 04/15.....			..	05/27/2021.	Tax Free Exchange.....		21,881,072	18,875,000	21,908,544	13,039,792		(21,599)		(21,599)		21,881,072			0	523,781	04/15/2050.	2.C FE.....
87264A BH 7	T-Mobile USA Inc 1st Lien Nt 2.050% 02.....			..	05/27/2021.	Tax Free Exchange.....		6,146,288	6,000,000	6,159,540	6,154,689		(8,401)		(8,401)		6,146,288			0	113,775	02/15/2028.	2.C FE.....
87264A BJ 3	T-Mobile USA Inc 1st Lien 2.550% 02/15.....			..	05/27/2021.	Tax Free Exchange.....		12,973,374	12,500,000	12,995,750	12,991,209		(17,835)		(17,835)		12,973,374			0	294,844	02/15/2031.	2.C FE.....
87264A BM 6	T-Mobile USA Inc Sr Nt 3.300% 02/15/51.....			..	05/27/2021.	Tax Free Exchange.....		32,674,672	32,250,000	32,679,432	32,678,532		(3,860)		(3,860)		32,674,672			0	682,894	02/15/2051.	2.C FE.....
87264A BP 9	T-Mobile USA Inc Nt 2.250% 11/15/31.....			..	05/27/2021.	Tax Free Exchange.....		4,987,969	5,000,000	4,987,350	4,987,517		452		452		4,987,969			0	65,313	11/15/2031.	2.C FE.....
89173F AA 8	Towd Point Mortgage Tr RMBS Ser 2017-1 C			..	06/01/2021.	Paydown.....		452,449	452,449	444,107	447,207		5,243		5,243		452,449			0	5,238	10/25/2056.	1.A FM.....
89173U AA 5	Towd Point Mortgage Tr RMBS Ser 2017-4 C			..	06/01/2021.	Paydown.....		72,190	72,190	74,968	74,851		(2,661)		(2,661)		72,190			0	386	06/25/2057.	1.A FM.....
89175V AA 1	Towd Point Mortgage Tr RMBS Ser 2018-2 C			..	04/20/2021.	Nomura Securities Intl LLC.....		1,474,163	1,410,261	1,506,279	1,498,459		(5,376)		(5,376)		1,493,083		(18,920)	(18,920)	17,951	03/25/2058.	1.A FM.....
89175V AA 1	Towd Point Mortgage Tr RMBS Ser 2018-2 C			..	06/01/2021.	Paydown.....		266,443	266,443	284,584	282,784		(16,341)		(16,341)		266,443			0	2,588	03/25/2058.	1.A FM.....
89178B AA 2	Towd Point Mortgage Tr RMBS Ser 2019-4 C			..	06/01/2021.	Paydown.....		32,690	32,690	34,754	34,590		(1,900)		(1,900)		32,690			0	303	07/25/2059.	1.A FM.....
891906 AB 5	Global Payments Inc Sr Nt 3.750% 06/01.....			..	04/08/2021.	Goldman Sachs & Company.....		53,024	50,000	53,876	53,263		(416)		(416)		52,848		176	176	682	06/01/2023.	2.C FE.....
89236T EU 5	Toyota Motor Credit Corp Sr Nt MTN 2.9.....			..	04/13/2021.	Maturity.....		3,000,000	3,000,000	2,998,800	2,999,884		116		116		3,000,000			0	44,250	04/13/2021.	1.E FE.....
89236T FN 0	Toyota Motor Credit Corp Sr Nt 3.450%.....			..	04/08/2021.	Goldman Sachs & Company.....		268,145	250,000	272,503	269,507		(1,983)		(1,983)		267,524		621	621	4,840	09/20/2023.	1.E FE.....
89236T GW 9	Toyota Motor Credit Corp Sr Nt 2.900%.....			..	04/08/2021.	Goldman Sachs & Company.....		157,418	150,000	159,293	157,834		(967)		(967)		156,867		551	551	2,320	03/30/2023.	1.E FE.....
89236T HD 0	Toyota Motor Credit Corp MT Nt 0.450%.....			..	04/08/2021.	Goldman Sachs & Company.....		1,202,688	1,200,000	1,199,256	1,199,419		103		103		1,199,523		3,165	3,165	3,885	07/22/2022.	1.E FE.....
89236T HF 5	Toyota Motor Credit Corp Sr Nt 0.500%.....			..	04/08/2021.	Goldman Sachs & Company.....		2,500,925	2,500,000	2,498,075	2,498,318		177		177		2,498,494		2,431	2,431	8,264	08/14/2023.	1.E FE.....
89612L AA 4	Tricon American Homes RMBS Ser 2019-SFR1			..	04/01/2021.	Paydown.....		4,326	4,326	4,326	4,325		1		1		4,326			0	40	03/17/2038.	1.A FE.....
90932J AA 0	United Airlines LBASS Ser 2019-2 AA PTT.....			..	05/01/2021.	Redemption 100.0000.....		168,883	168,883	168,883	168,883				0		168,883			0	2,280	11/01/2033.	1.E FE.....
90932K AA 7	United Airlines LBASS Ser 2019-2 B PTT.....			..	05/01/2021.	Redemption 100.0000.....		829,135	829,135	822,311	541,800		6,824		6,824		829,135			0	14,510	11/01/2029.	3.A FE.....
90932M AA 3	United Airlines LBASS Ser 2019-2 A PTT.....			..	05/01/2021.	Redemption 100.0000.....		384,000	384,000	384,000	384,000				0		384,000			0	5,568	11/01/2029.	2.A FE.....
90933J AA 9	United Airlines LBASS Ser 2016-2 B PTT.....			..	04/07/2021.	Redemption 100.0000.....		599,537	599,537	599,537	599,537				0		599,537			0	10,942	10/07/2025.	3.A FE.....
90945B AC 8	United Auto Credit Securizatz LBASS Ser.....			..	04/20/2021.	Wells Fargo Securities LLC.....		1,404,594	1,400,000	1,399,959	1,399,974		13		13		1,399,986		4,607	4,607	7,546	11/10/2022.	1.C FE.....
91740# AA 8	United States of America BIA-2 CTL Alber.....			..	06/15/2021.	Redemption 100.0000.....		18,992	18,992	18,992	18,992				0		18,992			0	456	10/15/2025.	1.B
91741@ AA 9	US Govt Ft Collins Tr GSA CTL APHIS Ls.....			..	06/15/2021.	Redemption 100.0000.....		67,626	67,626	67,626	67,626				0		67,626			0	1,526	12/15/2026.	1.B
91831A AC 5	VRX Escrow Corp Sr Nt 6.125% 04/15/25.....			..	06/30/2021.	Redemption 102.0420.....		197,961	194,000	199,782	196,877		1,085		1,085		197,961			0	8,417	04/15/2025.	4.B FE.....
91838* AA 5	VA Springfield CTL Ls Fin Tr 3.880% 06.....			..	06/21/2021.	Redemption 100.0000.....		158,005	158,005	158,005	158,005				0		158,005			0	2,555	06/21/2038.	1.B
92338B AC 9	Verde CLO Ltd CLO Ser 2019-1A Ci A 1.5.....			..	04/15/2021.	Paydown.....		10,701,449	10,701,449	10,701,449	10,701,449				0		10,701,449			0	85,970	04/15/2032.	1.A FE.....
92338B AE 5	Verde CLO Ltd CLO Ser 2019-1A Ci B 2.0.....			..	04/15/2021.	Paydown.....		3,500,000	3,500,000	3,500,000	3,500,000				0		3,500,000			0	37,849	04/15/2032.	1.C FE.....
92343V BR 4	Verizon Communications Inc Sr Nt 5.150.....			..	05/28/2021.	Call 110.3160.....		4,412,640	4,000,000	4,347,040	4,111,592		(15,886)		(15,886)		4,095,706		(95,706)	(95,706)	557,412	09/15/2023.	2.A FE.....
92837K AA 9	Visio RMBS Ser 2020-1 Ci A1 1.545% 08/.....			..	04/15/2021.	Wells Fargo Securities LLC.....		2,397,377	2,381,747	2,381,711	2,381,379		(210)		(210)		2,381,170		16,208	16,208	14,106	08/25/2055.	1.A FE.....
92837K AA 9	Visio RMBS Ser 2020-1 Ci A1 1.545% 08/.....			..	06/01/2021.	Paydown.....		527,962	527,962	527,954	527,867		95		95		527,962			0	2,684	08/25/2055.	1.A FE.....
92922F EB 0	Washington Mutual Mtg RMBS Ser 2003-AR10			..	06/01/2021.	Paydown.....		8,455	8,455	8,330	8,393		62		62		8,455			0	87	10/25/2033.	1.A FM.....
93934F CM 2	Washington Mutual MSC Mtg PT RMBS Ser 20			..	06/01/2021.	Paydown.....		4,258	4,659	4,697	4,678		(7)		(7)		4,671		(413)	(413)	104	10/25/2035.	3.B 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			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
QE05.10	94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L	..	06/15/2021.	Redemption 100.0000.....		13,071	13,071	13,685	13,371	.....	.....(300)	.....	.....(300)	.....	.....13,071	.....	.....	.....0	402	05/15/2032.	1.B
	94978# BC 0	Wells Fargo Bank Northwest NA CTL	6.59	06/01/2021.	Redemption 100.0000.....		29,802	29,802	29,802	29,802	.....	.....	.....	.....0	.....	.....29,802	.....	.....	.....0	828	11/01/2022.	3.C
	9497ER AD 6	Wells Fargo Home Eq Tr RMBS Ser 2005-1 C	..	06/25/2021.	Paydown.....		805,996	805,996	805,996	805,996	.....	.....	.....	.....0	.....	.....805,996	.....	.....	.....0	3,630	04/25/2035.	1.A FM.....
	95002X BA 2	Wells Fargo Comm Mtg Tr CMBS Ser 2020-C5	..	06/01/2021.	Paydown.....		43,079	43,079	43,078	43,077	.....	.....2	.....	.....2	.....	.....43,079	.....	.....	.....0	135	08/15/2053.	1.A FM.....
	96188# AA 6	WETT Holdings LLC Sr Sec Nt 4.310% 12/	..	06/30/2021.	Redemption 100.0000.....		66,667	66,667	66,667	66,667	.....	.....	.....	.....0	.....	.....66,667	.....	.....	.....0	1,437	12/18/2024.	2.B PL.....
	98212B AL 7	WPX Energy Inc Sr Nt 4.500% 01/15/30..	..	06/10/2021.	Tax Free Exchange.....		1,638,223	1,626,000	1,638,500	1,637,205	.....	.....(608)	.....	.....(608)	.....	.....1,636,597	.....	.....1,626	1,626	66,056	01/15/2030.	2.C FE.....
	98389B AZ 3	Xcel Energy Inc Sr Nt 0.500% 10/15/23..	..	04/08/2021.	Goldman Sachs & Company.....		1,502,025	1,500,000	1,498,590	1,498,714	.....	.....128	.....	.....128	.....	.....1,498,841	.....	.....3,184	3,184	4,104	10/15/2023.	2.A FE.....
	98978V AB 9	Zoetis Inc Sr Nt 3.250% 02/01/23.....	..	04/08/2021.	Goldman Sachs & Company.....		302,441	290,000	307,014	304,811	.....	.....(2,234)	.....	.....(2,234)	.....	.....302,578	.....	.....(137)	(137)	6,571	02/01/2023.	2.B FE.....
	67077M AJ 7	Nutrien Ltd Sr Nt 3.150% 10/01/22.....	A	04/08/2021.	Goldman Sachs & Company.....		196,129	190,000	198,928	197,266	.....	.....(1,340)	.....	.....(1,340)	.....	.....195,925	.....	.....204	204	3,175	10/01/2022.	2.B FE.....
	00973R AD 5	Aker BP ASA Sr Nt 4.750% 06/15/24.....	D	06/15/2021.	Call 102.3750.....		8,056,913	7,870,000	7,915,325	7,902,415	.....	.....(3,970)	.....	.....(3,970)	.....	.....7,898,444	.....	.....(28,444)	(28,444)	373,825	06/15/2024.	2.C FE.....
	046353 AR 9	AstraZeneca PLC Sr Nt 3.500% 08/17/23	D	04/08/2021.	Goldman Sachs & Company.....		320,067	300,000	326,688	323,082	.....	.....(2,499)	.....	.....(2,499)	.....	.....320,583	.....	.....(516)	(516)	.....	08/17/2023.	2.A FE.....
	05279# AF 6	Autoliv ASP Inc Sr Nt Ser B 3.510% 04/...	D	04/23/2021.	Maturity.....		11,000,000	11,000,000	11,000,000	11,000,000	.....	.....	.....	.....0	.....	.....11,000,000	.....	.....	.....0	220,550	04/23/2021.	2.B FE.....
	11042T AA 1	British Airways Plc EETC 3.800% 09/20/...	C	06/20/2021.	Redemption 100.0000.....		136,176	136,176	136,176	136,176	.....	.....	.....	.....0	.....	.....136,176	.....	.....	.....0	2,587	06/20/2031.	1.F FE.....
	11043X AA 1	British Airways Plc EETC 3.300% 06/15/...	C	06/15/2021.	Redemption 100.0000.....		52,404	52,404	52,404	52,404	.....	.....	.....	.....0	.....	.....52,404	.....	.....	.....0	865	12/15/2032.	1.F FE.....
	21685W DF 1	Rabobank Nederland Sub Nt 3.950% 11/09	D	04/08/2021.	Goldman Sachs & Company.....		157,856	150,000	159,522	157,694	.....	.....(1,147)	.....	.....(1,147)	.....	.....156,546	.....	.....1,309	1,309	2,518	11/09/2022.	2.A FE.....
	225401 AB 4	Credit Suisse Group Sr Nt 3.574% 01/09.	D	04/08/2021.	Goldman Sachs & Company.....		1,224,336	1,200,000	1,244,424	1,231,549	.....	.....(8,580)	.....	.....(8,580)	.....	.....1,222,970	.....	.....1,366	1,366	32,523	01/09/2023.	2.A FE.....
	23636T AD 2	Danone SA Sr Nt 2.589% 11/02/23.....	D	04/08/2021.	Goldman Sachs & Company.....		662,003	633,750	668,429	667,093	.....	.....(3,459)	.....	.....(3,459)	.....	.....663,634	.....	.....(1,632)	(1,632)	7,292	11/02/2023.	2.A FE.....
	40052V AB 0	Grupo Bimbo SAB De CV Co Gtd Nt 4.500%	C	04/26/2021.	Various.....		13,197,586	12,800,000	13,059,870	12,833,256	.....	.....(9,757)	.....	.....(9,757)	.....	.....12,823,499	.....	.....(23,499)	(23,499)	831,186	01/25/2022.	2.B FE.....
	82481L AC 3	Shire Acq Inv Ireland DA Sr Nt 2.875%....	D	04/08/2021.	Goldman Sachs & Company.....		1,261,920	1,200,000	1,277,184	1,265,953	.....	.....(7,112)	.....	.....(7,112)	.....	.....1,258,841	.....	.....3,079	3,079	19,071	09/23/2023.	2.B FE.....
	E5311L AA 9	QEnergy Solar (Project Iron) Sr Sec Nt.....	B	06/30/2021.	Redemption 100.0000.....		507,147	507,147	470,666	522,458	.....	.....	.....	.....0	(51,792)	507,147	36,481	.....	.....36,481	5,832	12/31/2038.	2.C
	E5311L AB 7	QEnergy Solar (Project Iron) Sr Sec Nt.....	B	06/30/2021.	Redemption 100.0000.....		148,706	148,706	139,715	153,196	.....	.....	.....	.....0	(13,481)	148,706	8,992	.....	.....8,992	1,710	12/31/2038.	3.A
	G4273* AA 3	Hammerson plc Sr Nt 3.970% 06/17/21....	D	06/17/2021.	Maturity.....		13,760,000	13,760,000	13,760,000	13,760,000	.....	.....	.....	.....0	.....	.....13,760,000	.....	.....	.....0	273,136	06/17/2021.	2.C
	G6076# AA 3	Midland Motorways Grp Ltd (M6) Sr Sec Nt	B	06/30/2021.	Redemption 100.0000.....		12,826	12,826	12,370	12,676	.....	.....	.....	.....0	(307)	12,826	456	.....	.....456	200	12/31/2042.	2.B PL.....
	N6777# AG 4	Overseas Assistance Fin BV Sr Nt 5.000.	D	04/30/2021.	Various.....		18	18	18	18	.....	.....	.....	.....0	.....	.....18	.....	.....	.....0	(4,367)	03/30/2024.	2.B FE.....
	P3596# AA 1	EVM Energia del Valle de MX Sr Sec Nt....	D	06/30/2021.	Redemption 100.0000.....		459,178	459,178	459,178	459,178	.....	.....	.....	.....0	.....	.....459,178	.....	.....	.....0	14,212	06/30/2037.	2.C PL.....
	3899999.	Total - Bonds - Industrial and Miscellaneous.....					554,153,901	532,905,693	551,786,086	453,817,999	0	(524,752)	0	(524,752)	(65,580)	547,295,738	45,929	(243,076)	(197,147)	17,320,073	XXX	XXX
Bonds - Unaffiliated Bank Loans																						
000000	00 0	Capstone Logistics Acq 1st Lien Term Ln...	..	06/30/2021.	Redemption 100.0000.....		12,505	12,505	12,389	10,497	.....	.....113	.....	.....113	.....	.....12,505	.....	.....	.....0	333	12/15/2024.	3.A Z.....
000000	00 0	6.250	..	06/30/2021.	Redemption 100.0000.....		238	238	238	.....	.....	.....	.....	.....0	.....	.....238	.....	.....	.....0	2	12/19/2024.	4.A Z.....
000000	00 0	HCA Inc Term Ln B-12 Nt 1 1.878% 03/13	..	06/30/2021.	Redemption 100.0000.....		4,969,583	4,969,583	4,969,583	4,969,583	.....	.....	.....	.....0	.....	.....4,969,583	.....	.....	.....0	46,610	03/13/2025.	2.C FE.....
000000	00 0	Vistra Operations Co LLC Incremental Ter.	..	06/30/2021.	Redemption 100.0000.....		64,642	64,642	64,177	64,194	.....	.....448	.....	.....448	.....	.....64,642	.....	.....	.....0	606	12/31/2025.	2.C FE.....
000000	00 0	Catalent Pharma Solutions Inc Term Ln B-	..	06/30/2021.	Redemption 100.0000.....		7,387	7,387	7,406	.....	.....(18)	.....	.....(18)	.....	.....	.....7,387	.....	.....	.....0	66	05/17/2026.	3.A FE.....
000000	00 0	Berry Plastics Corp Term Ln Z Nt 1 1.8....	..	06/14/2021.	Redemption 100.0000.....		203,834	203,834	204,002	.....	.....	.....(167)	.....	.....(167)	.....	.....203,834	.....	.....	.....0	1,079	07/01/2026.	3.B FE.....

SCHEDULE D - PART 4

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

QE05.11

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
000000 00 0	Tibco Software Inc New Term Ln B #3 Nt 1		..	05/28/2021.	Redemption	100.0000.....	25,000	25,000	25,000	25,000	.....	.....	.....	.....0	.....	.....25,000	.....	.....	.....0	398	07/03/2026.	4.B Z.....
000000 00 0	Sonny's Enterprises LLC Delayed Draw Ter		..	06/30/2021.	Redemption	100.0000.....	1,524	1,524	1,524	1,524	.....	.....	.....	.....0	.....	.....1,524	.....	.....	.....0	71	08/31/2026.	4.B Z.....
000000 00 0	Sensata Technologies New #2 1st Lien Ter		..	06/30/2021.	Redemption	100.0000.....	13,700	13,700	13,719	13,716	.....	.....(16)	.....	.....(16)	.....	.....13,700	.....	.....	.....0	130	09/20/2026.	2.C FE.....
000000 00 0	Shields Health Solutions LLC Term Ln Nt...		..	06/30/2021.	Redemption	100.0000.....	3,085	3,085	3,024	.....	.....	.....62	.....	.....62	.....	.....3,085	.....	.....	.....0	53	03/30/2027.	4.A Z.....
000000 00 0	American Construcion Src Opco Term Ln Nt		..	06/30/2021.	Redemption	100.0000.....	1,481	1,481	1,451	.....	.....	.....30	.....	.....30	.....	.....1,481	.....	.....	.....0	24	04/01/2027.	4.A Z.....
000000 00 0	Surgical Specialists LLC Term Ln Nt 1.....		..	06/30/2021.	Redemption	100.0000.....	783	783	763	.....	.....	.....20	.....	.....20	.....	.....783	.....	.....	.....0	15	01/28/2028.	4.A Z.....
000000 00 0	Surgical Specialists LLC Delayed Draw Te.		..	06/30/2021.	Redemption	100.0000.....	1,898	1,898	1,850	.....	.....	.....47	.....	.....47	.....	.....1,898	.....	.....	.....0	37	01/28/2028.	4.A Z.....
02358@ AA 0	5.104%		..	04/01/2021.	Redemption	100.0000.....	5,518	5,518	5,408	5,425	.....	.....93	.....	.....93	.....	.....5,518	.....	.....	.....0	79	11/25/2025.	4.B PL.....
02922X AK 4	American Renal Holdings Inc Term Ln Nt 1		..	06/30/2021.	Redemption	100.0000.....	12,500	12,500	12,188	.....	.....	.....313	.....	.....313	.....	.....12,500	.....	.....	.....0	380	01/25/2027.	4.C Z.....
09788H AN 1	Advanced Infusion Solutions Last Out Ter...		..	06/30/2021.	Redemption	100.0000.....	22,033	22,033	21,581	21,687	.....	.....346	.....	.....346	.....	.....22,033	.....	.....	.....0	729	06/27/2024.	4.A PL.....
12731@ AA 7	Spectrum Auto (CC SAG Acq) 1st Lien Term		..	06/29/2021.	Redemption	100.0000.....	4,975,000	4,975,000	4,850,625	4,854,974	.....	.....120,026	.....	.....120,026	.....	.....4,975,000	.....	.....	.....0	292,281	10/02/2025.	4.A PL.....
14173@ AA 8	CarePathrx Midco Inc Term Ln Nt 1 6.85.		..	06/30/2021.	Redemption	100.0000.....	7,207	7,207	7,027	7,046	.....	.....161	.....	.....161	.....	.....7,207	.....	.....	.....0	299	05/14/2025.	4.A PL.....
14852D AC 5	Castle US Holding Corp Term Ln Nt 1 3...		..	06/30/2021.	Redemption	100.0000.....	9,375	9,375	9,398	9,396	.....	.....(21)	.....	.....(21)	.....	.....9,375	.....	.....	.....0	188	01/31/2027.	4.C FE.....
28414B AF 3	Elanco Animal Health Inc Term Ln Nt 1.....		..	06/30/2021.	Redemption	100.0000.....	16,250	16,250	16,328	16,325	.....	.....(75)	.....	.....(75)	.....	.....16,250	.....	.....	.....0	154	08/01/2027.	2.C FE.....
31850F AW 2	First American Payment Sys Term Ln Nt 1.		..	06/01/2021.	Redemption	100.0000.....	1,418,956	1,418,956	1,404,766	1,406,030	.....	.....12,926	.....	.....12,926	.....	.....1,418,956	.....	.....	.....0	48,828	03/04/2027.	4.C FE.....
36198@ AA 2	TPC Broadband Holdings Term Ln Nt 1 7.		..	06/30/2021.	Redemption	100.0000.....	8,268	8,268	8,268	8,268	.....	.....	.....	.....0	.....	.....8,268	.....	.....	.....0	308	06/01/2025.	4.B PL.....
36198@ AC 8	TPC Broadband Holdings Delayed Draw Term		..	06/30/2021.	Redemption	100.0000.....	2,851	2,851	2,819	1,464	.....	.....31	.....	.....31	.....	.....2,851	.....	.....	.....0	85	06/01/2025.	4.B PL.....
36198@ AC 8	TPC Broadband Holdings Delayed Draw Term		..	06/30/2021.	Tax Free Exchange.....	.....	.....314,342	317,707	314,133	.....	.....	.....209	.....	.....209	.....	.....314,342	.....	.....	.....0	7,272	06/01/2025.	4.B PL.....
40409V AR 5	HB Fuller Company Term Ln Nt 1 2.093%		..	05/28/2021.	Redemption	100.0000.....	159,930	159,930	159,810	159,836	.....	.....94	.....	.....94	.....	.....159,930	.....	.....	.....0	1,490	10/20/2024.	3.A FE.....
41755@ AA 7	Harvest Hill Beverage Company New Term L		..	06/28/2021.	Redemption	100.0000.....	145,000	145,000	141,375	141,532	.....	.....3,468	.....	.....3,468	.....	.....145,000	.....	.....	.....0	2,541	08/28/2026.	4.A PL.....
44989* AA 1	IQNavigator Inc 1st Lien TL Nt 1 5.655.....		..	06/30/2021.	Redemption	100.0000.....	12,313	12,313	12,129	12,194	.....	.....120	.....	.....120	.....	.....12,313	.....	.....	.....0	475	08/20/2024.	4.B IF.....
452526 A# 3	Immucor Inc 1st Lien Term Ln Nt 1 6.75....		..	06/30/2021.	Redemption	100.0000.....	11,358	11,358	11,130	11,150	.....	.....208	.....	.....208	.....	.....11,358	.....	.....	.....0	385	07/02/2025.	3.C PL.....
45778E AG 9	Innophos Holdings Term Ln Nt 1 3.825%.		..	06/30/2021.	Redemption	100.0000.....	32,500	32,500	32,338	32,355	.....	.....145	.....	.....145	.....	.....32,500	.....	.....	.....0	591	02/07/2027.	4.A FE.....
552462 B# 9	Lytx Delayed Draw Term Ln Nt 1 7.000%.		..	06/30/2021.	Redemption	100.0000.....	319	319	316	316	.....	.....3	.....	.....3	.....	.....319	.....	.....	.....0	24	02/28/2026.	4.C
552462 B@ 1	Lytx Term Ln Nt 1 7.000% 02/28/26.....		..	06/30/2021.	Redemption	100.0000.....	3,673	3,673	3,605	3,613	.....	.....60	.....	.....60	.....	.....3,673	.....	.....	.....0	140	02/28/2026.	4.C
60367* AA 9	Community Brands Incremental DD Term Ln		..	06/30/2021.	Redemption	100.0000.....	4,054	4,054	4,054	4,054	.....	.....	.....	.....0	.....	.....4,054	.....	.....	.....0	119	12/02/2022.	3.C PL.....
60367* AB 7	Community Brands Incremental Term Ln Nt		..	06/30/2021.	Redemption	100.0000.....	21,173	21,173	21,067	21,126	.....	.....47	.....	.....47	.....	.....21,173	.....	.....	.....0	623	12/02/2022.	3.C PL.....
70466@ AA 6	Peach State Labs Inc Sr Sec Term Ln Nt 1		..	06/30/2021.	Redemption	100.0000.....	29,616	29,616	29,491	29,596	.....	.....21	.....	.....21	.....	.....29,616	.....	.....	.....0	1,302	01/01/2023.	3.B FE.....
72584D AF 1	Yum Brands New Term Ln B Nt 1 1.823% 0		..	06/30/2021.	Redemption	100.0000.....	5,696	5,696	5,721	.....	.....	.....(25)	.....	.....(25)	.....	.....5,696	.....	.....	.....0	28	03/15/2028.	2.C FE.....
78431@ AA 1	Harmony Fds/Santa Cruz Hlds Term Ln Nt 1		..	06/30/2021.	Redemption	100.0000.....	2,836	2,836	2,801	2,814	.....	.....23	.....	.....23	.....	.....2,836	.....	.....	.....0	87	12/13/2023.	3.C PL.....
83549# AA 8	Sonny's Enterprises LLC Term Ln Nt 1 7...		..	06/30/2021.	Redemption	100.0000.....	9,909	9,909	9,710	9,721	.....	.....188	.....	.....188	.....	.....9,909	.....	.....	.....0	443	08/31/2026.	4.B Z.....
88870T AF 5	Tivity Health Inc Term Ln A Nt 1 4.354.....		..	06/30/2021.	Redemption	100.0000.....	45,917	45,917	38,064	39,259	.....	.....6,658	.....	.....6,658	.....	.....45,917	.....	.....	.....0	1,008	03/08/2024.	4.B FE.....
88870T AG 3	Tivity Health Inc Term Ln B Nt 1 5.397....		..	06/30/2021.	Redemption	100.0000.....	2,127,762	2,127,762	2,061,843	2,073,514	.....	.....54,248	.....	.....54,248	.....	.....2,127,762	.....	.....	.....0	57,399	03/08/2026.	4.B 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
				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	11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Other-Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 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	
CUSIP Identification		Description																						
90347B AH 1		Axalta Coating Systems New Term Ln B Nt	...	06/30/2021.	Redemption	100.0000.....	.....	.....27,191	27,191	27,257	27,221	.....	.....(29)	.....	.....(29)	.....	.....27,191	.....	.....	.....0	270	06/01/2024.	3.A FE.....	
90385K AG 6		Ultimate Software Group Inc Incremental...	...	06/30/2021.	Redemption	100.0000.....	.....	.....6,675	6,675	6,704	.....	.....	.....(29)	.....	.....(29)	.....	.....6,675	.....	.....	.....0	109	05/03/2026.	4.C FE.....	
68371Y AJ 2		Open Text Corp Term Ln Nt 1 1.846% 05/	A	06/30/2021.	Redemption	100.0000.....	.....	.....13,108	13,108	13,150	13,139	.....	.....(31)	.....	.....(31)	.....	.....13,108	.....	.....	.....0	123	05/30/2025.	2.C FE.....	
02034# AA 0		MISYS (Almonde Inc) Term Ln Nt 1 3.712	D	05/28/2021.	Redemption	100.0000.....	.....	.....3,620	3,620	3,620	.....	.....	.....	.....	.....0	.....	.....3,620	.....	.....	.....0	52	04/28/2024.	4.B FE.....	
8299999.		Total - Bonds - Unaffiliated Bank Loans.....						14,760,610	14,763,975	14,541,852	13,996,569	0	199,697	0	199,697	0	14,760,610	0	0	0	467,236	XXX	XXX	
8399997.		Total - Bonds - Part 4.....						...621,047,286	...599,765,373	...619,816,642	521,217,697	0	...(1,597,260)	0	(1,597,260)	(65,580)	614,187,274	45,929	...(241,226)	(195,297)	18,532,917	XXX	XXX	
8399999.		Total - Bonds.....						...621,047,286	...599,765,373	...619,816,642	521,217,697	0	...(1,597,260)	0	(1,597,260)	(65,580)	614,187,274	45,929	...(241,226)	(195,297)	18,532,917	XXX	XXX	
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																								
31340# 00 1		Federal Home Loan Bank Com Cl B.....	...	06/01/2021.	Direct.....		35,735.000	3,573,500	XXX	3,573,500	3,573,500	.....	.....	.....	.....0	.....	.....3,573,500	.....	.....	.....0	15,712	XXX	XXX	
9199999.		Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....						3,573,500	XXX	3,573,500	3,573,500	0	0	0	0	0	3,573,500	0	0	0	15,712	XXX	XXX	
9799997.		Total - Common Stocks - Part 4.....						3,573,500	XXX	3,573,500	3,573,500	0	0	0	0	0	3,573,500	0	0	0	15,712	XXX	XXX	
9799999.		Total - Common Stocks.....						3,573,500	XXX	3,573,500	3,573,500	0	0	0	0	0	3,573,500	0	0	0	15,712	XXX	XXX	
9899999.		Total - Preferred and Common Stocks.....						3,573,500	XXX	3,573,500	3,573,500	0	0	0	0	0	3,573,500	0	0	0	15,712	XXX	XXX	
9999999.		Total - Bonds, Preferred and Common Stocks.....						...624,620,786	XXX	...623,390,142	524,791,197	0	...(1,597,260)	0	(1,597,260)	(65,580)	617,760,774	45,929	...(241,226)	(195,297)	18,548,629	XXX	XXX	

QE05.12

SCHEDULE DB - PART A - SECTION 1

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

1	2	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)
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP 108 -Call Options and Warrants																						
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		679		1,706,792	(750,900)		(123,403)				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		910		2,257,733	(777,169)		(165,326)				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		861		2,139,311	(746,474)		(156,484)				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		1,304		3,249,007	(1,160,453)		(236,838)				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		176		442,801	(193,661)		(32,015)				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		265		665,658	(293,527)		(48,129)				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		226		568,563	(248,411)		(41,102)				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		128		300,729	(79,532)		(23,335)				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		1,978		304,850	(78,735)		(23,955)				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		10,677		1,788,817	(768,814)		(129,283)				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		13,602		2,239,844	(752,704)		(164,717)				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		13,633		2,252,003	(774,890)		(165,081)				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		1,523		255,138	(109,146)		(18,440)				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		2,973		497,985	(213,571)		(36,005)				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		5,557		930,810	(398,076)		(67,287)				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		2,909		251,523	(69,089)		(18,220)				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		23,879		2,201,575	(971,826)		(149,547)				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		16,722		1,532,200	(542,298)		(104,724)				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		16,064		1,475,076	(531,977)		(100,603)				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		5,242		483,471	(211,381)		(32,828)				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		9,716		895,358	(396,902)		(60,844)				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		11,492		1,059,029	(469,454)		(71,968)				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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	.....	.....5,065	.....	.....574,424	(439,812)	.....	.....(31,721)	.....	.....	.....	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	.....	.....247	.....	.....32,220	(23,490)	.....	.....(1,546)	.....	.....	.....	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	.....	.....3,733	.....	.....430,070	(327,955)	.....	.....(23,385)	.....	.....	.....	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	.....	.....8,245	.....	.....940,878	(719,259)	.....	.....(51,635)	.....	.....	.....	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	.....	.....2,765	.....	.....366,763	(264,714)	.....	.....(17,316)	.....	.....	.....	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	.....	.....11,224	.....	.....1,275,300	(976,004)	.....	.....(70,292)	.....	.....	.....	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	.....	.....184	.....	.....24,295	(17,561)	.....	.....(1,150)	.....	.....	.....	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	.....	.....802	.....	.....97,482	(73,135)	.....	.....(5,028)	.....	.....	.....	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	.....	.....14,674	.....	.....1,831,158	(1,360,424)	.....	.....(91,901)	.....	.....	.....	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	.....	.....11,348	.....	.....1,406,100	(1,047,519)	.....	.....(71,069)	.....	.....	.....	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	.....	.....30,122	.....	.....3,735,496	(2,781,930)	.....	.....(188,638)	.....	.....	.....	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	.....	.....353	.....	.....55,100	(21,654)	.....	.....(2,204)	.....	.....	.....	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	.....	.....2,046	.....	.....391,832	(79,862)	.....	.....(12,789)	.....	.....	.....	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	.....	.....2,064	.....	.....381,145	(94,602)	.....	.....(12,893)	.....	.....	.....	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	.....	.....3,876	.....	.....694,435	(194,268)	.....	.....(24,225)	.....	.....	.....	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	.....	.....27,483	.....	.....1,734,312	(779,895)	.....	.....(124,767)	.....	.....	.....	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	.....	.....25,321	.....	.....1,594,208	(581,921)	.....	.....(114,958)	.....	.....	.....	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	.....	.....25,601	.....	.....1,615,134	(601,668)	.....	.....(116,219)	.....	.....	.....	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	.....	.....5,459	.....	.....344,679	(154,109)	.....	.....(24,785)	.....	.....	.....	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	.....	.....9,051	.....	.....571,478	(255,404)	.....	.....(41,091)	.....	.....	.....	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	.....	.....14,233	.....	.....898,346	(401,548)	.....	.....(64,616)	.....	.....	.....	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	.....	.....4,502	.....	.....268,861	(76,249)	.....	.....(20,435)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	.....	.....	.....89	.....	.....7,134	(2,906)	.....	.....(328)	.....	.....	.....	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	.....	.....	.....5,094	.....	.....486,009	(122,272)	.....	.....(18,499)	.....	.....	.....	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	.....	.....	.....11,924	.....	.....1,100,351	(317,329)	.....	.....(43,302)	.....	.....	.....	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	.....	.....	.....6,070	.....	.....544,493	(171,664)	.....	.....(22,046)	.....	.....	.....	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	.....	.....	.....28,326	.....	.....1,383,458	(577,648)	.....	.....(102,621)	.....	.....	.....	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	.....	.....	.....757	.....	.....34,347	(9,396)	.....	.....(2,746)	.....	.....	.....	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	.....	.....	.....46,964	.....	.....2,245,494	(745,825)	.....	.....(170,155)	.....	.....	.....	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	.....	.....	.....27,206	.....	.....1,304,236	(437,863)	.....	.....(98,569)	.....	.....	.....	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	.....	.....	.....63,608	.....	.....3,059,602	(1,049,232)	.....	.....(230,453)	.....	.....	.....	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	.....	.....	.....10,904	.....	.....532,572	(220,283)	.....	.....(39,500)	.....	.....	.....	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	.....	.....	.....13,435	.....	.....656,177	(274,587)	.....	.....(48,676)	.....	.....	.....	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	.....	.....	.....11,797	.....	.....576,259	(239,848)	.....	.....(42,737)	.....	.....	.....	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	.....	.....	.....6,644	.....	.....296,758	(77,834)	.....	.....(24,066)	.....	.....	.....	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	.....	.....	.....61	.....	.....3,270	(2,056)	.....	.....(187)	.....	.....	.....	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	.....	.....	.....7,291	.....	.....349,755	(250,286)	.....	.....(21,985)	.....	.....	.....	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	.....	.....	.....9,238	.....	.....439,417	(315,848)	.....	.....(27,853)	.....	.....	.....	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	.....	.....	.....672	.....	.....35,819	(22,974)	.....	.....(2,024)	.....	.....	.....	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	.....	.....	.....94	.....	.....4,859	(3,279)	.....	.....(282)	.....	.....	.....	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	.....	.....	.....15,582	.....	.....750,941	(536,019)	.....	.....(46,976)	.....	.....	.....	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	.....	.....	.....4,064	.....	.....206,334	(141,919)	.....	.....(12,255)	.....	.....	.....	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	.....	.....	.....4,237	.....	.....224,184	(146,145)	.....	.....(12,777)	.....	.....	.....	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	.....	.....	.....19,938	.....	.....957,899	(684,908)	.....	.....(60,110)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	.....	.....33,453	.....	.....1,702,289	...(1,168,271)	.....	.....(100,854)	.....	.....	.....	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	.....	.....30,907	.....	.....1,572,442	...(1,079,342)	.....	.....(93,179)	.....	.....	.....	03.....
AUG 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	08/31/2018....	08/30/2021....	...142,619	...41,365,345	290.04.....	1,591,719	.....	.....87,618	.....	.....4,456,132	...(3,059,784)	.....	.....(264,163)	.....	.....	.....	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	.....	.....491	.....	.....23,133	(16,701)	.....	.....(1,484)	.....	.....	.....	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	.....	.....620	.....	.....41,148	(15,921)	.....	.....(1,759)	.....	.....	.....	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	.....	.....3,889	.....	.....308,011	(70,847)	.....	.....(11,035)	.....	.....	.....	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	.....	.....41,933	.....	.....3,212,310	(858,453)	.....	.....(118,955)	.....	.....	.....	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	.....	.....5,869	.....	.....436,806	(128,762)	.....	.....(16,651)	.....	.....	.....	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	.....	.....188	.....	.....13,506	(4,401)	.....	.....(531)	.....	.....	.....	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	.....	.....6,992	.....	.....260,863	(68,930)	.....	.....(19,830)	.....	.....	.....	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	.....	.....30,007	.....	.....1,229,298	(511,840)	.....	.....(85,119)	.....	.....	.....	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	.....	.....328	.....	.....12,482	(3,450)	.....	.....(931)	.....	.....	.....	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	.....	.....36,776	.....	.....1,479,233	(495,042)	.....	.....(104,327)	.....	.....	.....	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	.....	.....42,409	.....	.....1,711,893	(582,963)	.....	.....(120,305)	.....	.....	.....	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	.....	.....8,358	.....	.....342,265	(143,356)	.....	.....(23,707)	.....	.....	.....	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	.....	.....13,270	.....	.....543,527	(226,133)	.....	.....(37,642)	.....	.....	.....	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	.....	.....23,052	.....	.....944,044	(393,604)	.....	.....(65,394)	.....	.....	.....	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	.....	.....10,305	.....	.....313,094	(91,687)	.....	.....(23,918)	.....	.....	.....	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	.....	.....38,697	.....	.....1,237,138	(542,190)	.....	.....(89,820)	.....	.....	.....	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	.....	.....351	.....	.....10,879	(3,420)	.....	.....(815)	.....	.....	.....	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	.....	.....86,046	.....	.....2,738,687	(985,502)	.....	.....(199,721)	.....	.....	.....	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	.....	.....66,037	.....	.....2,104,615	(765,618)	.....	.....(153,277)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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			121,945		3,892,043	(1,433,154)		(283,053)				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			16,286		521,125	(226,579)		(37,799)				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			28,939		925,685	(402,529)		(67,169)				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			31,713		1,014,330	(442,778)		(73,614)				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			526		23,821	(8,984)		(1,125)				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			14,050		740,354	(173,425)		(30,000)				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			45,883		2,323,039	(650,920)		(97,981)				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			21,689		1,088,607	(314,910)		(46,311)				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			154,579		7,451,488	(2,439,355)		505,408				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			670		21,009	(14,550)		(1,326)				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			1,375		43,364	(29,908)		(2,714)				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			399		13,505	(8,061)		(792)				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			9,281		294,221	(202,146)		(18,310)				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			4,150		134,251	(90,677)		(8,187)				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			22,559		722,268	(492,364)		(44,501)				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			1,086		36,790	(23,076)		(2,146)				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			1,268		43,044	(26,274)		(2,498)				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			460		15,538	(9,270)		(906)				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			960		30,269	(20,872)		(1,896)				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			238		8,033	(5,105)		(473)				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			781		26,382	(16,704)		(1,542)				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			20,682		662,471	(451,427)		(40,800)				03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	.....	.....7,556	.....	.....254,847	(162,155)	.....	.....(14,905)	.....	.....	.....	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	.....	.....2,345	.....	.....78,267	(50,885)	.....	.....(4,627)	.....	.....	.....	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	.....	.....5,365	.....	.....182,189	(112,008)	.....	.....(10,586)	.....	.....	.....	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	.....	.....22,146	.....	.....705,777	(482,931)	.....	.....(43,688)	.....	.....	.....	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	.....	.....10,497	.....	.....351,996	(226,939)	.....	.....(20,706)	.....	.....	.....	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	.....	.....15,362	.....	.....514,579	(332,475)	.....	.....(30,303)	.....	.....	.....	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	.....	.....33,560	.....	.....1,122,522	(727,188)	.....	.....(66,205)	.....	.....	.....	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	.....	.....50,743	.....	.....1,693,122	(1,101,456)	.....	.....(100,108)	.....	.....	.....	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	.....	.....82,241	.....	.....2,732,983	(1,789,310)	.....	.....(162,244)	.....	.....	.....	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	.....	.....5,935	.....	.....165,178	(65,454)	.....	.....(11,661)	.....	.....	.....	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	.....	.....15,380	.....	.....428,113	(175,445)	.....	.....(30,219)	.....	.....	.....	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	.....	.....21,350	.....	.....594,111	(240,750)	.....	.....(41,946)	.....	.....	.....	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	.....	.....10,253	.....	.....261,305	(70,520)	.....	.....(20,144)	.....	.....	.....	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	.....	.....34,083	.....	.....948,772	(386,311)	.....	.....(66,960)	.....	.....	.....	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	.....	.....3,283	.....	.....88,081	(27,452)	.....	.....(6,452)	.....	.....	.....	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	.....	.....51,433	.....	.....1,401,725	(465,863)	.....	.....(101,048)	.....	.....	.....	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	.....	.....16,010	.....	.....445,401	(176,436)	.....	.....(31,458)	.....	.....	.....	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	.....	.....62,776	.....	.....1,713,144	(572,034)	.....	.....(123,335)	.....	.....	.....	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	.....	.....93,344	.....	.....2,553,805	(862,870)	.....	.....(183,383)	.....	.....	.....	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	.....	.....54,078	.....	.....1,475,979	(493,565)	.....	.....(106,243)	.....	.....	.....	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	.....	.....21,717	.....	.....604,028	(248,688)	.....	.....(42,668)	.....	.....	.....	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	.....	.....899	.....	.....42,548	(17,278)	.....	.....(1,568)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....15,600	.....	.....921,488	(234,818)	.....	.....(27,218)	.....	.....	.....	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	.....	.....	.....16,887	.....	.....969,354	(269,875)	.....	.....(29,470)	.....	.....	.....	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	.....	.....	.....854	.....	.....40,060	(16,469)	.....	.....(1,488)	.....	.....	.....	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	.....	.....	.....216	.....	.....11,636	(3,792)	.....	.....(381)	.....	.....	.....	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	.....	.....	.....41,409	.....	...1,209,089	(597,285)	.....	.....(70,895)	.....	.....	.....	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	.....	.....	.....17,134	.....	.....521,747	(215,216)	.....	.....(29,334)	.....	.....	.....	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	.....	.....	.....43,140	.....	...1,263,250	(619,389)	.....	.....(73,858)	.....	.....	.....	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	.....	.....	.....73,878	.....	...2,237,755	(968,520)	.....	.....(126,479)	.....	.....	.....	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	.....	.....	.....85,776	.....	...2,604,148	...(1,111,112)	.....	.....(146,851)	.....	.....	.....	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	.....	.....	.....403	.....	.....11,767	(3,644)	.....	.....(691)	.....	.....	.....	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	.....	.....	.....22,952	.....	.....673,964	(328,393)	.....	.....(39,292)	.....	.....	.....	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	.....	.....	.....39,983	.....	.....1,167,956	(576,922)	.....	.....(68,448)	.....	.....	.....	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	.....	.....	.....44,628	.....	.....1,387,131	(747,402)	.....	.....(67,483)	.....	.....	.....	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	.....	.....	.....43,212	.....	...1,421,945	(702,582)	.....	.....(65,341)	.....	.....	.....	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	.....	.....	.....54,045	.....	...1,685,438	(904,502)	.....	.....(81,717)	.....	.....	.....	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	.....	.....	.....74,363	.....	...2,454,865	...(1,204,911)	.....	.....(112,440)	.....	.....	.....	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	.....	.....	.....85,452	.....	...2,816,984	...(1,387,077)	.....	.....(129,208)	.....	.....	.....	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	.....	.....	.....84	.....	.....2,939	(1,159)	.....	.....(127)	.....	.....	.....	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	.....	.....	.....18,046	.....	.....564,794	(301,631)	.....	.....(27,285)	.....	.....	.....	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	.....	.....	.....35,224	.....	...1,088,517	(590,670)	.....	.....(53,259)	.....	.....	.....	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	.....	.....	.....3,001	.....	...118,989	(54,513)	.....	.....(4,538)	.....	.....	.....	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	.....	.....	.....17,095	.....	.....872,524	(283,962)	.....	.....(25,845)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	.....	.....	.....4,056	.....	.....165,847	(73,782)	.....	.....(6,132)	.....	.....	.....	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	.....	.....	.....192,599	.....	.....8,496,120	...(3,471,964)	.....	.....593,244	.....	.....	.....	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	.....	.....	.....306	.....	.....20,882	(15,697)	.....	.....(557)	.....	.....	.....	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	.....	.....	.....765	.....	.....49,762	(37,812)	.....	.....(1,398)	.....	.....	.....	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	.....	.....	.....809	.....	.....56,359	(42,151)	.....	.....(1,476)	.....	.....	.....	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	.....	.....	.....3,516	.....	.....216,837	(166,476)	.....	.....(6,424)	.....	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/08/2021....	418	123,127	294.59.....	1,437	.....	.....	.....133	.....	.....11,157	(7,852)	.....	.....(245)	.....	.....	.....	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	.....	.....	.....309	.....	.....26,828	(18,561)	.....	.....(564)	.....	.....	.....	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	.....	.....	.....4,089	.....	.....276,012	(208,023)	.....	.....(7,474)	.....	.....	.....	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	.....	.....	.....196	.....	.....16,936	(11,761)	.....	.....(356)	.....	.....	.....	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	.....	.....	.....409	.....	.....27,172	(20,555)	.....	.....(744)	.....	.....	.....	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	.....	.....	.....6,911	.....	.....542,187	(391,368)	.....	.....(12,632)	.....	.....	.....	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	.....	.....	.....167	.....	.....15,024	(10,196)	.....	.....(305)	.....	.....	.....	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	.....	.....	.....5,641	.....	.....377,273	(284,941)	.....	.....(10,308)	.....	.....	.....	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	.....	.....	.....7,051	.....	.....550,901	(398,219)	.....	.....(12,889)	.....	.....	.....	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	.....	.....	.....803	.....	.....62,426	(45,203)	.....	.....(1,467)	.....	.....	.....	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	.....	.....	.....13,980	.....	.....1,058,848	(773,382)	.....	.....(25,552)	.....	.....	.....	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	.....	.....	.....1,052	.....	.....40,882	(32,252)	.....	.....(1,546)	.....	.....	.....	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	.....	.....	.....3,725	.....	.....141,448	(111,789)	.....	.....(5,482)	.....	.....	.....	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	.....	.....	.....85	.....	.....4,602	(3,460)	.....	.....(123)	.....	.....	.....	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	.....	.....	.....6,582	.....	.....255,355	(201,478)	.....	.....(9,677)	.....	.....	.....	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	.....	.....	.....19,506	.....	.....745,641	(589,007)	.....	.....(28,689)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	.....	.....516	.....	.....25,707	(19,651)	.....	.....(760)	.....	.....	.....	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	.....	.....19,749	.....	.....756,786	(597,697)	.....	.....(29,045)	.....	.....	.....	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	.....	.....11,661	.....	.....536,835	(415,604)	.....	.....(17,146)	.....	.....	.....	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	.....	.....2,587	.....	.....99,843	(78,806)	.....	.....(3,808)	.....	.....	.....	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	.....	.....25,863	.....	.....1,150,998	(895,180)	.....	.....(38,038)	.....	.....	.....	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	.....	.....31,110	.....	.....1,189,766	(939,806)	.....	.....(45,754)	.....	.....	.....	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	.....	.....39,046	.....	.....1,712,199	(1,334,141)	.....	.....(57,421)	.....	.....	.....	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	.....	.....2,445	.....	.....106,071	(82,761)	.....	.....(3,592)	.....	.....	.....	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	.....	.....94,918	.....	.....4,092,811	(3,195,561)	.....	.....(139,589)	.....	.....	.....	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	.....	.....1,256	.....	.....46,503	(21,765)	.....	.....(1,704)	.....	.....	.....	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	.....	.....1,772	.....	.....65,584	(30,696)	.....	.....(2,395)	.....	.....	.....	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	.....	.....1,028	.....	.....38,134	(17,829)	.....	.....(1,392)	.....	.....	.....	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	.....	.....370	.....	.....17,552	(6,170)	.....	.....(499)	.....	.....	.....	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	.....	.....11,557	.....	.....549,285	(192,060)	.....	.....(15,646)	.....	.....	.....	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	.....	.....2,423	.....	.....89,814	(42,003)	.....	.....(3,282)	.....	.....	.....	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	.....	.....1,372	.....	.....61,584	(23,466)	.....	.....(1,856)	.....	.....	.....	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	.....	.....153	.....	.....5,624	(2,647)	.....	.....(206)	.....	.....	.....	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	.....	.....20,374	.....	.....915,099	(348,228)	.....	.....(27,584)	.....	.....	.....	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	.....	.....35,629	.....	.....1,539,499	(616,406)	.....	.....(48,238)	.....	.....	.....	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	.....	.....2,338	.....	.....100,116	(40,500)	.....	.....(3,164)	.....	.....	.....	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	.....	.....713	.....	.....26,474	(12,361)	.....	.....(965)	.....	.....	.....	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	.....	.....191,062	.....	.....7,898,293	(3,327,356)	.....	.....618,883	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....53,345	.....	....1,294,425	(675,510)	.....	.....(72,226)	.....	.....	.....	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	.....	.....	.....92,149	.....	....2,235,007	...(1,166,428)	.....	.....(124,763)	.....	.....	.....	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	.....	.....	.....36,924	.....	....950,437	(438,677)	.....	.....(49,987)	.....	.....	.....	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	.....	.....	.....396	.....	....10,267	(4,633)	.....	.....(536)	.....	.....	.....	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	.....	.....	.....116,942	.....	....2,836,348	...(1,480,266)	.....	.....(158,327)	.....	.....	.....	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	.....	.....	.....111,477	.....	....2,847,115	...(1,344,878)	.....	.....(150,926)	.....	.....	.....	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	.....	.....	.....117,802	.....	....3,000,734	...(1,425,880)	.....	.....(159,489)	.....	.....	.....	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	.....	.....	.....677	.....	....16,340	(8,597)	.....	.....(914)	.....	.....	.....	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	.....	.....	.....1,438	.....	....34,674	(18,238)	.....	.....(1,945)	.....	.....	.....	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	.....	.....	.....31,239	.....	....757,196	(395,782)	.....	.....(42,297)	.....	.....	.....	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	.....	.....	.....192	.....	....9,306	(3,297)	.....	.....(246)	.....	.....	.....	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	.....	.....	.....7,025	.....	....339,702	(120,626)	.....	.....(9,039)	.....	.....	.....	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	.....	.....	.....6,873	.....	....256,084	(120,613)	.....	.....(8,842)	.....	.....	.....	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	.....	.....	.....2,225	.....	....101,009	(39,128)	.....	.....(2,862)	.....	.....	.....	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	.....	.....	.....4,537	.....	....204,191	(79,946)	.....	.....(5,838)	.....	.....	.....	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	.....	.....	.....42,780	.....	....1,869,956	(757,635)	.....	.....(55,042)	.....	.....	.....	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	.....	.....	.....12,807	.....	....557,390	(227,208)	.....	.....(16,481)	.....	.....	.....	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	.....	.....	.....1,362	.....	....50,250	(23,846)	.....	.....(1,752)	.....	.....	.....	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	.....	.....	.....1,462	.....	....54,628	(25,681)	.....	.....(1,880)	.....	.....	.....	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	.....	.....	.....1,623	.....	....60,113	(28,441)	.....	.....(2,089)	.....	.....	.....	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	.....	.....	.....2,966	.....	....110,659	(52,084)	.....	.....(3,816)	.....	.....	.....	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	.....	.....	.....38,908	.....	....776,690	(377,387)	.....	.....(46,581)	.....	.....	.....	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)
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	.....	.....	.....73,938	.....	.....1,477,167	(716,075)	.....	.....(88,520)	.....	.....	.....	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	.....	.....	.....49,633	.....	.....1,032,066	(434,609)	.....	.....(59,425)	.....	.....	.....	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	.....	.....	.....98,861	.....	.....1,972,965	(960,081)	.....	.....(118,363)	.....	.....	.....	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	.....	.....	.....137,976	.....	.....2,856,688	(1,236,093)	.....	.....(165,192)	.....	.....	.....	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	.....	.....	.....163,854	.....	.....3,386,998	(1,478,784)	.....	.....(196,172)	.....	.....	.....	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	.....	.....	.....266,190	.....	.....5,485,300	(2,427,144)	.....	.....(318,697)	.....	.....	.....	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	.....	.....	.....2,575	.....	.....51,523	(24,916)	.....	.....(3,081)	.....	.....	.....	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	.....	.....	.....470	.....	.....9,764	(3,451)	.....	.....(565)	.....	.....	.....	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	.....	.....	.....31,071	.....	.....622,437	(300,207)	.....	.....(37,198)	.....	.....	.....	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	.....	.....	.....1,187	.....	.....33,429	(25,836)	.....	.....(1,418)	.....	.....	.....	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	.....	.....	.....972	.....	.....27,907	(21,538)	.....	.....(1,157)	.....	.....	.....	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	.....	.....	.....1,136	.....	.....44,784	(32,761)	.....	.....(1,358)	.....	.....	.....	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	.....	.....	.....20,608	.....	.....581,958	(449,721)	.....	.....(24,593)	.....	.....	.....	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	.....	.....	.....940	.....	.....35,388	(26,184)	.....	.....(1,122)	.....	.....	.....	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	.....	.....	.....2,061	.....	.....73,822	(55,220)	.....	.....(2,458)	.....	.....	.....	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	.....	.....	.....791	.....	.....28,244	(21,143)	.....	.....(941)	.....	.....	.....	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	.....	.....	.....33,744	.....	.....961,032	(742,110)	.....	.....(40,268)	.....	.....	.....	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	.....	.....	.....52,226	.....	.....1,480,654	(1,143,818)	.....	.....(62,327)	.....	.....	.....	03.....
NOV 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	11,062	3,101,457	280.38.....	95,145	.....	.....	.....13,256	.....	.....452,352	(341,383)	.....	.....(15,818)	.....	.....	.....	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	.....	.....	.....2,855	.....	.....95,274	(72,167)	.....	.....(3,409)	.....	.....	.....	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	.....	.....	.....1,923	.....	.....65,100	(49,198)	.....	.....(2,294)	.....	.....	.....	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	.....	.....	.....67,186	.....	.....2,178,741	(1,657,492)	.....	.....(80,174)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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			56,562		1,604,238	(1,239,250)		(67,494)				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			95,722		3,075,492	(2,342,775)		(114,228)				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			145,796		4,603,510	(3,515,030)		(173,982)				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			1,939		57,668	(27,083)		(2,315)				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			8,100		240,578	(113,101)		(9,666)				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			10,378		306,832	(144,824)		(12,387)				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			3,919		147,677	(53,175)		(4,678)				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			18,368		689,116	(249,749)		(21,919)				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			38,036		1,127,900	(531,058)		(45,388)				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			3,089		110,097	(42,908)		(3,685)				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			12,797		448,406	(178,425)		(15,268)				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			35,869		1,265,101	(499,637)		(42,804)				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			23,933		818,870	(335,375)		(28,558)				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			21,860		740,917	(306,986)		(26,090)				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			2,888		85,670	(40,316)		(3,445)				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			204,038		6,692,733	(2,872,245)		668,322				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			580		16,037	(7,057)		(682)				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			4,555		147,392	(53,197)		(5,328)				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			127		3,886	(1,519)		(146)				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			8,297		267,362	(97,005)		(9,707)				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			12,885		404,396	(152,782)		(15,075)				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			24,207		746,573	(289,023)		(28,329)				03.....

QE06.11

SCHEDULE DB - PART A - SECTION 1

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

QE06.12

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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)
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	.....	.....	.....1,194	.....	.....32,621	(13,914)	.....	.....(1,335)	.....	.....	.....	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	.....	.....	.....4,345	.....	.....118,580	(50,611)	.....	.....(4,864)	.....	.....	.....	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	.....	.....	.....8,172	.....	.....223,372	(95,220)	.....	.....(9,152)	.....	.....	.....	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	.....	.....	.....2,564	.....	.....86,765	(26,533)	.....	.....(2,868)	.....	.....	.....	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	.....	.....	.....7,872	.....	.....215,131	(95,843)	.....	.....(9,215)	.....	.....	.....	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	.....	.....	.....78,482	.....	.....2,143,066	(914,316)	.....	.....(87,867)	.....	.....	.....	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	.....	.....	.....4,846	.....	.....164,494	(49,997)	.....	.....(5,424)	.....	.....	.....	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	.....	.....	.....22,162	.....	.....605,604	(258,092)	.....	.....(24,812)	.....	.....	.....	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	.....	.....	.....3,020	.....	.....97,650	(32,784)	.....	.....(3,377)	.....	.....	.....	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	.....	.....	.....11,936	.....	.....380,172	(131,095)	.....	.....(13,362)	.....	.....	.....	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	.....	.....	.....6,383	.....	.....206,756	(69,199)	.....	.....(7,146)	.....	.....	.....	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	.....	.....	.....18,139	.....	.....568,548	(201,701)	.....	.....(20,304)	.....	.....	.....	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	.....	.....	.....32,500	.....	.....1,008,358	(363,377)	.....	.....(36,388)	.....	.....	.....	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	.....	.....	.....1,508	.....	.....41,143	(17,565)	.....	.....(1,690)	.....	.....	.....	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	.....	.....	.....10,778	.....	.....298,630	(131,188)	.....	.....(12,616)	.....	.....	.....	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	.....	.....	.....991	.....	.....33,613	(11,142)	.....	.....(1,158)	.....	.....	.....	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	.....	.....	.....51,022	.....	.....1,399,465	(621,262)	.....	.....(59,705)	.....	.....	.....	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	.....	.....	.....3,824	.....	.....129,033	(43,206)	.....	.....(4,477)	.....	.....	.....	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	.....	.....	.....12,891	.....	.....351,841	(156,928)	.....	.....(15,082)	.....	.....	.....	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	.....	.....	.....3,045	.....	.....97,671	(35,704)	.....	.....(3,561)	.....	.....	.....	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	.....	.....	.....62,281	.....	.....1,108,455	(498,092)	.....	.....(69,488)	.....	.....	.....	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	.....	.....	.....29,306	.....	.....531,971	(204,310)	.....	.....(32,698)	.....	.....	.....	03.....

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 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)
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	.....	.....	.....60,376	.....	.....1,073,930	(484,800)	.....	.....(67,357)	.....	.....	.....	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	.....	.....	.....107,078	.....	.....1,943,286	(764,558)	.....	.....(119,467)	.....	.....	.....	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	.....	.....	.....125,853	.....	.....2,282,394	(911,728)	.....	.....(140,410)	.....	.....	.....	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	.....	.....	.....27,763	.....	.....494,456	(221,602)	.....	.....(30,974)	.....	.....	.....	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	.....	.....	.....56,576	.....	.....1,007,709	(452,515)	.....	.....(63,124)	.....	.....	.....	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	.....	.....	.....4,816	.....	.....164,245	(130,958)	.....	.....(4,989)	.....	.....	.....	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	.....	.....	.....220	.....	.....12,290	(9,267)	.....	.....(226)	.....	.....	.....	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	.....	.....	.....253	.....	.....12,037	(9,307)	.....	.....(264)	.....	.....	.....	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	.....	.....	.....971	.....	.....36,828	(29,165)	.....	.....(1,005)	.....	.....	.....	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	.....	.....	.....40,478	.....	.....1,384,610	...(1,103,810)	.....	.....(41,946)	.....	.....	.....	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	.....	.....	.....78	.....	.....3,705	(2,863)	.....	.....(84)	.....	.....	.....	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	.....	.....	.....1,619	.....	.....78,408	(60,488)	.....	.....(1,678)	.....	.....	.....	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	.....	.....	.....34,666	.....	.....1,168,578	(932,300)	.....	.....(35,923)	.....	.....	.....	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	.....	.....	.....21,138	.....	.....908,723	(711,466)	.....	.....(21,901)	.....	.....	.....	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	.....	.....	.....205	.....	.....9,745	(7,538)	.....	.....(211)	.....	.....	.....	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	.....	.....	.....33,478	.....	.....1,389,622	...(1,091,875)	.....	.....(34,696)	.....	.....	.....	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	.....	.....	.....31,547	.....	.....1,044,219	(833,828)	.....	.....(32,692)	.....	.....	.....	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	.....	.....	.....3,465	.....	.....153,877	(120,037)	.....	.....(3,594)	.....	.....	.....	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	.....	.....	.....67,523	.....	.....2,662,442	...(2,101,809)	.....	.....(69,971)	.....	.....	.....	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	.....	.....	.....91,841	.....	.....3,602,188	...(2,844,945)	.....	.....(95,170)	.....	.....	.....	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	.....	.....	.....167	.....	.....6,340	(5,018)	.....	.....(176)	.....	.....	.....	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	.....	.....	.....1,190	.....	.....42,956	(34,137)	.....	.....(1,232)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.14

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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)
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	.....	.....	.....1,203	.....	.....26,803	(10,755)	.....	.....(1,210)	.....	.....	.....	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	.....	.....	.....779	.....	.....17,004	(6,999)	.....	.....(787)	.....	.....	.....	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	.....	.....	.....20,797	.....	.....460,673	(186,167)	.....	.....(20,951)	.....	.....	.....	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	.....	.....	.....62,850	.....	.....1,384,628	(563,538)	.....	.....(63,322)	.....	.....	.....	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	.....	.....	.....7,717	.....	.....205,851	(59,286)	.....	.....(7,778)	.....	.....	.....	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	.....	.....	.....11,490	.....	.....307,628	(87,437)	.....	.....(11,574)	.....	.....	.....	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	.....	.....	.....123,363	.....	.....2,731,049	...(1,104,960)	.....	.....(124,296)	.....	.....	.....	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	.....	.....	.....21,887	.....	.....561,789	(177,707)	.....	.....(22,050)	.....	.....	.....	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	.....	.....	.....60,758	.....	.....1,536,369	(500,840)	.....	.....(61,215)	.....	.....	.....	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	.....	.....	.....60,783	.....	.....1,561,416	(492,101)	.....	.....(61,241)	.....	.....	.....	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	.....	.....	.....41,899	.....	.....1,042,566	(350,860)	.....	.....(42,218)	.....	.....	.....	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	.....	.....	.....790	.....	.....17,570	(7,076)	.....	.....(793)	.....	.....	.....	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	.....	.....	.....197	.....	.....2,825	(1,201)	.....	.....(197)	.....	.....	.....	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	.....	.....	.....43,840	.....	.....626,407	(268,312)	.....	.....(44,168)	.....	.....	.....	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	.....	.....	.....490	.....	.....6,942	(2,260)	.....	.....(491)	.....	.....	.....	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	.....	.....	.....86,206	.....	.....1,231,759	(527,603)	.....	.....(86,856)	.....	.....	.....	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	.....	.....	.....351	.....	.....5,002	(1,668)	.....	.....(356)	.....	.....	.....	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	.....	.....	.....103,466	.....	.....1,478,829	(632,003)	.....	.....(104,250)	.....	.....	.....	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	.....	.....	.....52,073	.....	.....749,383	(270,607)	.....	.....(52,467)	.....	.....	.....	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	.....	.....	.....358	.....	.....5,082	(1,676)	.....	.....(360)	.....	.....	.....	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	.....	.....	.....136,579	.....	.....1,951,855	(836,542)	.....	.....(137,608)	.....	.....	.....	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	.....	.....	.....191,154	.....	.....2,755,578	...(1,024,212)	.....	.....(192,601)	.....	.....	.....	03.....

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 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)
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	.....	.....	.....157,338	.....	....2,268,846	(847,931)	.....	.....(158,526)	.....	.....	.....	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	.....	.....	.....254,517	.....	....3,672,888	...(1,399,712)	.....	.....(256,439)	.....	.....	.....	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	.....	.....	.....17,823	.....	....232,157	(91,175)	.....	.....(16,948)	.....	.....	.....	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	.....	.....	.....79,421	.....	....1,035,025	(402,460)	.....	.....(75,511)	.....	.....	.....	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	.....	.....	.....65,255	.....	....850,208	(332,490)	.....	.....(62,040)	.....	.....	.....	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	.....	.....	.....36,717	.....	....470,579	(152,384)	.....	.....(34,908)	.....	.....	.....	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	.....	.....	.....77,323	.....	....1,007,463	(392,735)	.....	.....(73,511)	.....	.....	.....	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	.....	.....	.....140,960	.....	....1,814,077	(599,972)	.....	.....(134,012)	.....	.....	.....	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	.....	.....	.....123,382	.....	....1,592,730	(536,129)	.....	.....(117,305)	.....	.....	.....	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	.....	.....	.....166,970	.....	....2,160,284	(737,032)	.....	.....(158,744)	.....	.....	.....	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	.....	.....	.....3,686	.....	....72,718	(27,434)	.....	.....(3,390)	.....	.....	.....	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	.....	.....	.....694	.....	....13,654	(5,166)	.....	.....(636)	.....	.....	.....	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	.....	.....	.....32,813	.....	....648,316	(243,805)	.....	.....(30,199)	.....	.....	.....	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	.....	.....	.....52,600	.....	....1,042,922	(390,045)	.....	.....(48,408)	.....	.....	.....	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	.....	.....	.....17,037	.....	....400,799	(101,279)	.....	.....(15,677)	.....	.....	.....	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	.....	.....	.....80,169	.....	....1,590,195	(594,434)	.....	.....(73,780)	.....	.....	.....	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	.....	.....	.....9,583	.....	....225,347	(56,905)	.....	.....(8,822)	.....	.....	.....	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	.....	.....	.....43,726	.....	....994,427	(279,915)	.....	.....(40,245)	.....	.....	.....	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	.....	.....	.....15,586	.....	....353,691	(100,090)	.....	.....(14,346)	.....	.....	.....	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	.....	.....	.....26,248	.....	....584,907	(173,848)	.....	.....(24,154)	.....	.....	.....	03.....
JAN 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	3,027	809,248	267.36.....	38,042	.....	.....	.....7,100	.....	....163,148	(127,203)	.....	.....(6,311)	.....	.....	.....	03.....
JAN 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	77	21,727	281.08.....	520	.....	.....	.....97	.....	....3,107	(2,351)	.....	.....(89)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	.....	.....387	.....	.....8,861	(6,913)	.....	.....(341)	.....	.....	.....	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	.....	.....299	.....	.....9,014	(6,883)	.....	.....(268)	.....	.....	.....	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	.....	.....1,178	.....	.....26,937	(21,004)	.....	.....(1,048)	.....	.....	.....	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	.....	.....50,024	.....	.....1,142,148	(890,719)	.....	.....(44,456)	.....	.....	.....	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	.....	.....170,135	.....	.....4,413,478	(3,418,935)	.....	.....(151,201)	.....	.....	.....	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	.....	.....864	.....	.....25,515	(19,538)	.....	.....(767)	.....	.....	.....	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	.....	.....78,955	.....	.....2,090,578	(1,617,060)	.....	.....(70,164)	.....	.....	.....	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	.....	.....69,817	.....	.....1,609,017	(1,254,379)	.....	.....(62,048)	.....	.....	.....	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	.....	.....57,537	.....	.....1,313,079	(1,024,038)	.....	.....(51,133)	.....	.....	.....	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	.....	.....60,084	.....	.....1,618,170	(1,249,977)	.....	.....(53,398)	.....	.....	.....	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	.....	.....13,524	.....	.....375,783	(289,497)	.....	.....(12,019)	.....	.....	.....	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	.....	.....618	.....	.....17,259	(13,287)	.....	.....(553)	.....	.....	.....	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	.....	.....240	.....	.....6,597	(5,090)	.....	.....(211)	.....	.....	.....	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	.....	.....72,208	.....	.....874,058	(342,711)	.....	.....(63,924)	.....	.....	.....	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	.....	.....24,168	.....	.....292,746	(113,239)	.....	.....(21,392)	.....	.....	.....	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	.....	.....70,782	.....	.....856,951	(334,728)	.....	.....(62,660)	.....	.....	.....	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	.....	.....75,586	.....	.....915,198	(356,240)	.....	.....(66,914)	.....	.....	.....	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	.....	.....42,250	.....	.....505,189	(165,041)	.....	.....(37,402)	.....	.....	.....	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	.....	.....144,564	.....	.....1,736,469	(582,463)	.....	.....(127,976)	.....	.....	.....	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	.....	.....171,723	.....	.....2,064,963	(697,797)	.....	.....(152,014)	.....	.....	.....	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	.....	.....280,206	.....	.....3,377,283	(1,161,243)	.....	.....(248,048)	.....	.....	.....	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	.....	.....1,553	.....	.....29,505	(11,091)	.....	.....(1,330)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....91,587	.....	.....1,983,546	(583,618)	.....	.....(78,687)	.....	.....	.....	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	.....	.....	.....3,373	.....	.....73,085	(21,448)	.....	.....(2,896)	.....	.....	.....	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....	8,348	2,229,886	267.12.....	63,611	.....	.....	.....12,291	.....	.....263,356	(79,582)	.....	.....(10,557)	.....	.....	.....	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	.....	.....	.....328	.....	.....6,254	(2,337)	.....	.....(283)	.....	.....	.....	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	.....	.....	.....67,013	.....	.....1,387,412	(451,185)	.....	.....(57,572)	.....	.....	.....	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	.....	.....	.....34,065	.....	.....648,969	(242,897)	.....	.....(29,267)	.....	.....	.....	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	.....	.....	.....33,036	.....	.....623,652	(236,628)	.....	.....(28,385)	.....	.....	.....	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	.....	.....	.....10,659	.....	.....241,554	(62,655)	.....	.....(9,159)	.....	.....	.....	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	.....	.....	.....23,007	.....	.....434,946	(164,671)	.....	.....(19,766)	.....	.....	.....	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	.....	.....	.....2,056	.....	.....46,315	(12,210)	.....	.....(1,765)	.....	.....	.....	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	.....	.....	.....40,359	.....	.....884,298	(251,953)	.....	.....(34,677)	.....	.....	.....	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	.....	.....	.....67,676	.....	.....1,280,279	(484,658)	.....	.....(58,147)	.....	.....	.....	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	.....	.....	.....10,145	.....	.....105,094	(38,407)	.....	.....(8,685)	.....	.....	.....	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	.....	.....	.....32,086	.....	.....332,355	(121,720)	.....	.....(27,453)	.....	.....	.....	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	.....	.....	.....39,086	.....	.....404,754	(148,060)	.....	.....(33,445)	.....	.....	.....	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	.....	.....	.....26,969	.....	.....272,365	(81,275)	.....	.....(23,075)	.....	.....	.....	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	.....	.....	.....35,253	.....	.....365,079	(133,383)	.....	.....(30,168)	.....	.....	.....	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	.....	.....	.....91,346	.....	.....927,868	(284,209)	.....	.....(78,163)	.....	.....	.....	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	.....	.....	.....48,158	.....	.....490,047	(151,772)	.....	.....(41,208)	.....	.....	.....	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	.....	.....	.....138,944	.....	.....1,420,742	(451,126)	.....	.....(118,893)	.....	.....	.....	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	.....	.....	.....18,662	.....	.....187,226	(64,060)	.....	.....(15,457)	.....	.....	.....	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	.....	.....	.....36,222	.....	.....363,668	(125,216)	.....	.....(29,994)	.....	.....	.....	03.....

QE06.17

SCHEDULE DB - PART A - SECTION 1

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

QE06.18

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	.....	.....	.....44,684	.....	.....448,608	(154,654)	.....	.....(37,006)	.....	.....	.....	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	.....	.....	.....30,220	.....	.....290,712	(79,876)	.....	.....(25,025)	.....	.....	.....	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	.....	.....	.....1,601	.....	.....15,200	(4,000)	.....	.....(1,323)	.....	.....	.....	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	.....	.....	.....75,891	.....	.....762,117	(263,172)	.....	.....(62,848)	.....	.....	.....	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	.....	.....	.....96,636	.....	.....934,591	(261,923)	.....	.....(80,029)	.....	.....	.....	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	.....	.....	.....160,683	.....	.....1,563,609	(449,641)	.....	.....(133,069)	.....	.....	.....	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	.....	.....	.....145,606	.....	.....1,425,498	(420,220)	.....	.....(120,584)	.....	.....	.....	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	.....	.....	.....50,264	.....	.....897,182	(319,726)	.....	.....(40,489)	.....	.....	.....	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	.....	.....	.....12,053	.....	.....253,892	(60,473)	.....	.....(9,711)	.....	.....	.....	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	.....	.....	.....16,772	.....	.....298,148	(106,944)	.....	.....(13,509)	.....	.....	.....	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	.....	.....	.....2,098	.....	.....44,488	(10,294)	.....	.....(1,686)	.....	.....	.....	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	.....	.....	.....35,264	.....	.....721,743	(190,081)	.....	.....(28,408)	.....	.....	.....	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	.....	.....	.....17,040	.....	.....303,586	(108,631)	.....	.....(13,724)	.....	.....	.....	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	.....	.....	.....1,352	.....	.....27,423	(7,445)	.....	.....(1,087)	.....	.....	.....	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	.....	.....	.....3,418	.....	.....68,099	(19,389)	.....	.....(2,757)	.....	.....	.....	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	.....	.....	.....3,930	.....	.....68,492	(25,344)	.....	.....(3,168)	.....	.....	.....	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	.....	.....	.....17,779	.....	.....341,972	(106,004)	.....	.....(14,320)	.....	.....	.....	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	.....	.....	.....5,861	.....	.....104,260	(37,344)	.....	.....(4,724)	.....	.....	.....	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	.....	.....	.....31,288	.....	.....557,028	(199,333)	.....	.....(25,207)	.....	.....	.....	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	.....	.....	.....16,768	.....	.....160,524	(54,321)	.....	.....(13,248)	.....	.....	.....	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	.....	.....	.....41,960	.....	.....400,553	(132,439)	.....	.....(33,153)	.....	.....	.....	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	.....	.....	.....51,652	.....	.....493,466	(164,135)	.....	.....(40,807)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.19

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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)
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	.....	.....	.....27,107	.....	.....246,291	(64,779)	.....	.....(21,412)	.....	.....	.....	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	.....	.....	.....73,017	.....	.....698,474	(234,786)	.....	.....(57,686)	.....	.....	.....	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	.....	.....	.....126,039	.....	.....1,158,676	(316,848)	.....	.....(99,574)	.....	.....	.....	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	.....	.....	.....92,902	.....	.....857,244	(238,239)	.....	.....(73,399)	.....	.....	.....	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	.....	.....	.....195,729	.....	.....1,817,925	(517,889)	.....	.....(154,635)	.....	.....	.....	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	.....	.....	.....7,694	.....	.....146,887	(111,605)	.....	.....(6,396)	.....	.....	.....	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	.....	.....	.....543	.....	.....10,200	(7,752)	.....	.....(454)	.....	.....	.....	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	.....	.....	.....175	.....	.....4,078	(3,047)	.....	.....(147)	.....	.....	.....	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	.....	.....	.....27,657	.....	.....523,165	(397,658)	.....	.....(22,996)	.....	.....	.....	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	.....	.....	.....42,211	.....	.....803,508	(610,579)	.....	.....(35,098)	.....	.....	.....	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	.....	.....	.....24,888	.....	.....564,221	(423,045)	.....	.....(20,697)	.....	.....	.....	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	.....	.....	.....1,588	.....	.....35,611	(26,732)	.....	.....(1,320)	.....	.....	.....	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	.....	.....	.....45,024	.....	.....984,436	(740,874)	.....	.....(37,436)	.....	.....	.....	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	.....	.....	.....37,508	.....	.....713,236	(542,010)	.....	.....(31,185)	.....	.....	.....	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	.....	.....	.....45,037	.....	.....971,349	(731,953)	.....	.....(37,448)	.....	.....	.....	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	.....	.....	.....142,785	.....	.....3,017,946	...(2,278,118)	.....	.....(118,724)	.....	.....	.....	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	.....	.....	.....81,276	.....	.....1,688,500	...(1,266,000)	.....	.....(63,493)	.....	.....	.....	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	.....	.....	.....47,044	.....	.....999,582	(747,753)	.....	.....(36,755)	.....	.....	.....	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	.....	.....	.....24,538	.....	.....458,792	(346,767)	.....	.....(19,172)	.....	.....	.....	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	.....	.....	.....4,734	.....	.....88,588	(66,956)	.....	.....(3,697)	.....	.....	.....	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	.....	.....	.....24,071	.....	.....514,264	(384,476)	.....	.....(18,807)	.....	.....	.....	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	.....	.....	.....197	.....	.....4,508	(3,344)	.....	.....(150)	.....	.....	.....	03.....

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 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)
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	.....	.....10,081	.....	.....227,763	(169,139)	.....	.....(7,878)	.....	.....	.....	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	.....	.....8,167	.....	.....153,184	(115,762)	.....	.....(6,379)	.....	.....	.....	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	.....	.....26,647	.....	.....500,111	(377,920)	.....	.....(20,814)	.....	.....	.....	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	.....	.....29,439	.....	.....253,087	(77,921)	.....	.....(22,322)	.....	.....	.....	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	.....	.....74,077	.....	.....636,878	(196,360)	.....	.....(56,170)	.....	.....	.....	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	.....	.....66,722	.....	.....573,834	(176,916)	.....	.....(50,597)	.....	.....	.....	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	.....	.....26,260	.....	.....211,962	(50,181)	.....	.....(19,914)	.....	.....	.....	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	.....	.....1,121	.....	.....9,069	(2,165)	.....	.....(851)	.....	.....	.....	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	.....	.....86,575	.....	.....744,249	(228,707)	.....	.....(65,648)	.....	.....	.....	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	.....	.....95,992	.....	.....784,814	(193,959)	.....	.....(72,786)	.....	.....	.....	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	.....	.....113,108	.....	.....929,610	(234,295)	.....	.....(85,768)	.....	.....	.....	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	.....	.....221,756	.....	.....1,830,435	(468,555)	.....	.....(168,152)	.....	.....	.....	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	.....	.....36,547	.....	.....712,233	(265,498)	.....	.....(27,369)	.....	.....	.....	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	.....	.....10,119	.....	.....241,339	(61,908)	.....	.....(7,576)	.....	.....	.....	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	.....	.....23,085	.....	.....445,603	(168,109)	.....	.....(17,285)	.....	.....	.....	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	.....	.....10,847	.....	.....262,390	(64,700)	.....	.....(8,122)	.....	.....	.....	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	.....	.....32,003	.....	.....737,604	(206,663)	.....	.....(23,967)	.....	.....	.....	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	.....	.....14,870	.....	.....348,956	(93,430)	.....	.....(11,139)	.....	.....	.....	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	.....	.....9,976	.....	.....194,580	(72,531)	.....	.....(7,468)	.....	.....	.....	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	.....	.....14,814	.....	.....337,811	(97,136)	.....	.....(11,095)	.....	.....	.....	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	.....	.....810	.....	.....18,857	(5,152)	.....	.....(606)	.....	.....	.....	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	.....	.....2,628	.....	.....58,532	(17,663)	.....	.....(1,969)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.21

1	2	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)
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	.....	.....	.....15,181	.....	.....328,051	(104,743)	.....	.....(11,371)	.....	.....	.....	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	.....	.....	.....3,292	.....	.....64,437	(23,886)	.....	.....(2,465)	.....	.....	.....	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	.....	.....	.....127	.....	.....2,520	(915)	.....	.....(98)	.....	.....	.....	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	.....	.....	.....1,547	.....	.....38,598	(8,588)	.....	.....(1,158)	.....	.....	.....	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	.....	.....	.....39,370	.....	.....771,234	(285,862)	.....	.....(29,480)	.....	.....	.....	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	.....	.....	.....7,082	.....	.....64,727	(20,637)	.....	.....(5,350)	.....	.....	.....	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	.....	.....	.....17,146	.....	.....156,696	(49,963)	.....	.....(12,949)	.....	.....	.....	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	.....	.....	.....7,680	.....	.....66,183	(16,484)	.....	.....(5,801)	.....	.....	.....	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	.....	.....	.....10,003	.....	.....91,416	(29,151)	.....	.....(7,551)	.....	.....	.....	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	.....	.....	.....19,992	.....	.....174,407	(45,142)	.....	.....(15,094)	.....	.....	.....	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	.....	.....	.....34,866	.....	.....305,537	(80,288)	.....	.....(26,321)	.....	.....	.....	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	.....	.....	.....24,759	.....	.....218,328	(58,740)	.....	.....(18,694)	.....	.....	.....	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	.....	.....	.....22,734	.....	.....204,289	(70,849)	.....	.....(16,677)	.....	.....	.....	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	.....	.....	.....38,351	.....	.....344,529	(119,401)	.....	.....(28,126)	.....	.....	.....	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	.....	.....	.....103,608	.....	.....931,242	(325,398)	.....	.....(75,992)	.....	.....	.....	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	.....	.....	.....31,218	.....	.....272,607	(77,822)	.....	.....(22,897)	.....	.....	.....	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	.....	.....	.....57,740	.....	.....518,866	(179,956)	.....	.....(42,349)	.....	.....	.....	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	.....	.....	.....112,351	.....	.....985,012	(285,627)	.....	.....(82,407)	.....	.....	.....	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	.....	.....	.....138,377	.....	.....1,217,719	(359,389)	.....	.....(101,494)	.....	.....	.....	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	.....	.....	.....193,514	.....	.....1,709,095	(513,707)	.....	.....(141,939)	.....	.....	.....	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	.....	.....	.....1,229	.....	.....11,234	(3,580)	.....	.....(931)	.....	.....	.....	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	.....	.....	.....1,305	.....	.....11,932	(3,426)	.....	.....(1,086)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.22

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....641	.....	.....5,482	(1,226)	.....	.....(531)	.....	.....	.....	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	.....	.....	.....594	.....	.....4,526	(751)	.....	.....(486)	.....	.....	.....	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	.....	.....	.....875	.....	.....7,952	(2,483)	.....	.....(708)	.....	.....	.....	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	.....	.....	.....1,338	.....	.....10,527	(2,139)	.....	.....(1,043)	.....	.....	.....	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	.....	.....	.....979	.....	.....8,292	(2,352)	.....	.....(744)	.....	.....	.....	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	.....	.....	.....1,686	.....	.....13,458	(3,188)	.....	.....(1,259)	.....	.....	.....	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	.....	.....	.....2,377	.....	.....19,278	(4,888)	.....	.....(1,770)	.....	.....	.....	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	.....	.....	.....1,295	.....	.....10,103	(2,267)	.....	.....(961)	.....	.....	.....	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	.....	.....	.....6,381	.....	.....52,411	(14,431)	.....	.....(4,719)	.....	.....	.....	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	.....	.....	.....7,803	.....	.....65,261	(20,307)	.....	.....(5,749)	.....	.....	.....	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	.....	.....	.....1,748	.....	.....14,401	(4,089)	.....	.....(1,289)	.....	.....	.....	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	.....	.....	.....119,522	.....	.....977,673	(281,181)	.....	.....(86,980)	.....	.....	.....	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	.....	.....	.....106,555	.....	.....860,353	(236,309)	.....	.....(77,235)	.....	.....	.....	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	.....	.....	.....224,878	.....	.....1,802,709	(502,608)	.....	.....(161,060)	.....	.....	.....	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	.....	.....	.....75,261	.....	.....599,014	(161,557)	.....	.....(53,901)	.....	.....	.....	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	.....	.....	.....128,127	.....	.....1,018,617	(273,322)	.....	.....(91,766)	.....	.....	.....	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	.....	.....	.....105,111	.....	.....831,067	(226,473)	.....	.....(74,397)	.....	.....	.....	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	.....	.....	.....146,960	.....	.....1,160,835	(320,304)	.....	.....(103,613)	.....	.....	.....	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	.....	.....	.....178,286	.....	.....1,393,393	(383,118)	.....	.....(124,248)	.....	.....	.....	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	.....	.....	.....153,107	.....	.....1,192,132	(322,240)	.....	.....(106,697)	.....	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/02/2022....	965	268,574	278.28.....	10,090	.....	.....	.....2,086	.....	.....41,487	(30,527)	.....	.....(1,742)	.....	.....	.....	03.....
FEB 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/10/2022....	560	155,759	278.31.....	5,870	.....	.....	.....1,249	.....	.....24,040	(17,650)	.....	.....(1,008)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.23

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	.....	.....4,028	.....	.....78,136	(57,278)	.....	.....(3,232)	.....	.....	.....	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	.....	.....2,187	.....	.....36,056	(26,732)	.....	.....(1,717)	.....	.....	.....	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	.....	.....1,980	.....	.....33,352	(24,684)	.....	.....(1,547)	.....	.....	.....	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	.....	.....41,359	.....	.....668,346	(488,393)	.....	.....(28,696)	.....	.....	.....	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	.....	.....2,578	.....	.....47,026	(34,546)	.....	.....(2,004)	.....	.....	.....	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	.....	.....37,112	.....	.....608,285	(443,891)	.....	.....(25,750)	.....	.....	.....	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	.....	.....3,804	.....	.....62,611	(46,379)	.....	.....(2,961)	.....	.....	.....	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	.....	.....30,516	.....	.....507,955	(370,084)	.....	.....(21,170)	.....	.....	.....	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	.....	.....17,673	.....	.....327,676	(240,284)	.....	.....(13,747)	.....	.....	.....	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	.....	.....23,757	.....	.....397,243	(289,816)	.....	.....(16,676)	.....	.....	.....	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	.....	.....15,037	.....	.....259,309	(191,477)	.....	.....(11,697)	.....	.....	.....	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	.....	.....29,629	.....	.....479,935	(351,429)	.....	.....(20,879)	.....	.....	.....	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	.....	.....15,931	.....	.....265,101	(193,970)	.....	.....(11,362)	.....	.....	.....	03.....
MAR 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/11/2022....	14,510	4,011,057	276.43.....	167,674	.....	.....39,207	.....	.....650,499	(476,103)	.....	.....(27,953)	.....	.....	.....	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	.....	.....32,517	.....	.....576,116	(423,376)	.....	.....(24,861)	.....	.....	.....	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	.....	.....58,392	.....	.....983,378	(718,677)	.....	.....(41,634)	.....	.....	.....	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	.....	.....57,129	.....	.....989,662	(727,501)	.....	.....(43,129)	.....	.....	.....	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	.....	.....34,488	.....	.....553,595	(406,991)	.....	.....(24,889)	.....	.....	.....	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	.....	.....33,592	.....	.....542,402	(398,799)	.....	.....(24,336)	.....	.....	.....	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	.....	.....26,509	.....	.....458,110	(336,832)	.....	.....(20,013)	.....	.....	.....	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	.....	.....15,023	.....	.....239,841	(176,759)	.....	.....(11,018)	.....	.....	.....	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	.....	.....21,829	.....	.....381,057	(279,910)	.....	.....(16,482)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.24

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	.....	.....59,529	.....	.....946,504	(697,747)	.....	.....(43,659)	.....	.....	.....	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	.....	.....15,089	.....	.....246,299	(181,615)	.....	.....(11,249)	.....	.....	.....	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	.....	.....24,852	.....	.....427,624	(313,760)	.....	.....(18,454)	.....	.....	.....	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	.....	.....52,430	.....	.....895,293	(656,194)	.....	.....(38,452)	.....	.....	.....	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	.....	.....11,714	.....	.....214,451	(156,038)	.....	.....(8,629)	.....	.....	.....	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	.....	.....850	.....	.....13,196	(9,750)	.....	.....(629)	.....	.....	.....	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	.....	.....40,210	.....	.....563,566	(163,245)	.....	.....(29,019)	.....	.....	.....	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	.....	.....47,969	.....	.....672,073	(192,859)	.....	.....(34,474)	.....	.....	.....	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	.....	.....47,685	.....	.....659,656	(193,798)	.....	.....(34,135)	.....	.....	.....	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	.....	.....72,688	.....	.....1,023,386	(283,996)	.....	.....(51,831)	.....	.....	.....	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	.....	.....72,395	.....	.....1,008,899	(280,489)	.....	.....(51,015)	.....	.....	.....	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	.....	.....49,842	.....	.....695,524	(190,154)	.....	.....(34,982)	.....	.....	.....	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	.....	.....31,804	.....	.....436,524	(123,871)	.....	.....(22,237)	.....	.....	.....	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	.....	.....55,002	.....	.....747,099	(216,026)	.....	.....(38,308)	.....	.....	.....	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	.....	.....44,779	.....	.....604,879	(175,631)	.....	.....(31,064)	.....	.....	.....	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	.....	.....150,450	.....	.....2,040,854	(570,666)	.....	.....(103,187)	.....	.....	.....	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	.....	.....4,360	.....	.....62,975	(21,109)	.....	.....(3,494)	.....	.....	.....	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	.....	.....46,021	.....	.....638,324	(201,699)	.....	.....(34,172)	.....	.....	.....	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	.....	.....44,566	.....	.....614,016	(195,196)	.....	.....(32,951)	.....	.....	.....	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	.....	.....39,165	.....	.....536,523	(171,465)	.....	.....(28,842)	.....	.....	.....	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	.....	.....83,194	.....	.....1,137,980	(361,852)	.....	.....(61,013)	.....	.....	.....	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	.....	.....7,205	.....	.....49,085	(10,319)	.....	.....(5,442)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.25

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....9,387	.....	.....64,188	(15,900)	.....	.....(6,801)	.....	.....	.....	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	.....	.....	.....6,095	.....	.....39,561	(8,520)	.....	.....(4,296)	.....	.....	.....	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	.....	.....	.....113,731	.....	.....733,917	(162,952)	.....	.....(78,896)	.....	.....	.....	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	.....	.....	.....86,922	.....	.....538,439	(104,029)	.....	.....(59,609)	.....	.....	.....	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	.....	.....	.....90,307	.....	.....547,361	(98,055)	.....	.....(61,695)	.....	.....	.....	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	.....	.....	.....165,240	.....	.....984,643	(170,472)	.....	.....(111,619)	.....	.....	.....	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	.....	.....	.....81,233	.....	.....491,413	(90,606)	.....	.....(54,872)	.....	.....	.....	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	.....	.....	.....129,236	.....	.....769,999	(133,193)	.....	.....(87,296)	.....	.....	.....	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	.....	.....	.....119,133	.....	.....705,726	(123,294)	.....	.....(79,578)	.....	.....	.....	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	.....	.....	.....65,709	.....	.....996,692	(266,134)	.....	.....(43,244)	.....	.....	.....	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	.....	.....	.....350	.....	.....5,520	(1,296)	.....	.....(233)	.....	.....	.....	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	.....	.....	.....48,476	.....	.....773,082	(196,739)	.....	.....(33,120)	.....	.....	.....	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	.....	.....	.....25,993	.....	.....409,996	(106,867)	.....	.....(17,692)	.....	.....	.....	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	.....	.....	.....58,544	.....	.....922,235	(238,252)	.....	.....(39,691)	.....	.....	.....	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	.....	.....	.....754	.....	.....12,345	(2,731)	.....	.....(510)	.....	.....	.....	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	.....	.....	.....135,153	.....	.....2,085,037	(552,833)	.....	.....(90,272)	.....	.....	.....	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	.....	.....	.....38,159	.....	.....593,886	(151,257)	.....	.....(25,395)	.....	.....	.....	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	.....	.....	.....29,931	.....	.....468,497	(115,943)	.....	.....(19,843)	.....	.....	.....	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	.....	.....	.....36,568	.....	.....571,609	(140,600)	.....	.....(24,153)	.....	.....	.....	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	.....	.....	.....11,469	.....	.....73,417	(13,230)	.....	.....(7,745)	.....	.....	.....	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	.....	.....	.....137,003	.....	.....902,612	(188,080)	.....	.....(91,167)	.....	.....	.....	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	.....	.....	.....180,416	.....	.....1,185,525	(253,369)	.....	.....(118,740)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....107,209	.....	.....706,551	(152,551)	.....	.....(70,560)	.....	.....	.....	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	.....	.....	.....117,445	.....	.....773,679	(166,918)	.....	.....(77,294)	.....	.....	.....	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	.....	.....	.....111,578	.....	.....732,755	(161,029)	.....	.....(72,633)	.....	.....	.....	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	.....	.....	.....6,518	.....	.....44,822	(10,166)	.....	.....(4,452)	.....	.....	.....	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	.....	.....	.....12,747	.....	.....192,725	(136,038)	.....	.....(8,178)	.....	.....	.....	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	.....	.....	.....29,388	.....	.....433,157	(306,886)	.....	.....(18,858)	.....	.....	.....	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	.....	.....	.....9,936	.....	.....156,218	(111,683)	.....	.....(6,999)	.....	.....	.....	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	.....	.....	.....71,885	.....	.....1,055,271	(748,056)	.....	.....(46,128)	.....	.....	.....	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	.....	.....	.....19,291	.....	.....295,977	(211,220)	.....	.....(13,227)	.....	.....	.....	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	.....	.....	.....25,631	.....	.....387,432	(274,107)	.....	.....(16,624)	.....	.....	.....	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	.....	.....	.....22,819	.....	.....337,445	(241,708)	.....	.....(15,585)	.....	.....	.....	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	.....	.....	.....33,304	.....	.....512,160	(361,669)	.....	.....(21,679)	.....	.....	.....	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	.....	.....	.....43,729	.....	.....662,759	(472,397)	.....	.....(29,537)	.....	.....	.....	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	.....	.....	.....14,385	.....	.....205,952	(147,119)	.....	.....(9,466)	.....	.....	.....	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	.....	.....	.....28,029	.....	.....435,878	(309,595)	.....	.....(18,930)	.....	.....	.....	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	.....	.....	.....42,795	.....	.....634,798	(451,557)	.....	.....(28,165)	.....	.....	.....	03.....
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	.....	.....	.....23,726	.....	.....359,651	(256,344)	.....	.....(16,025)	.....	.....	.....	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	.....	.....	.....31,203	.....	.....472,620	(335,245)	.....	.....(20,536)	.....	.....	.....	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	.....	.....	.....20,460	.....	.....311,940	(221,701)	.....	.....(13,662)	.....	.....	.....	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	.....	.....	.....19,222	.....	.....296,086	(209,973)	.....	.....(12,791)	.....	.....	.....	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	.....	.....	.....3,023	.....	.....20,957	(3,950)	.....	.....(2,085)	.....	.....	.....	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	.....	.....	.....3,446	.....	.....24,548	(5,659)	.....	.....(2,280)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....3,185	.....	.....22,254	(4,929)	.....	.....(2,082)	.....	.....	.....	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	.....	.....	.....90,615	.....	.....647,810	(157,767)	.....	.....(59,049)	.....	.....	.....	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	.....	.....	.....248,654	.....	.....1,757,211	(424,268)	.....	.....(160,295)	.....	.....	.....	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	.....	.....	.....133,487	.....	.....932,230	(215,306)	.....	.....(86,055)	.....	.....	.....	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	.....	.....	.....137,267	.....	.....957,945	(220,517)	.....	.....(88,489)	.....	.....	.....	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	.....	.....	.....163,822	.....	.....1,159,309	(290,514)	.....	.....(104,494)	.....	.....	.....	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	.....	.....	.....180,356	.....	.....1,281,643	(331,070)	.....	.....(114,633)	.....	.....	.....	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	.....	.....	.....39,507	.....	.....635,291	(197,299)	.....	.....(25,025)	.....	.....	.....	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	.....	.....	.....78,454	.....	.....1,217,806	(399,975)	.....	.....(49,517)	.....	.....	.....	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	.....	.....	.....55,128	.....	.....870,122	(277,989)	.....	.....(34,796)	.....	.....	.....	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	.....	.....	.....88,195	.....	.....1,504,112	(441,425)	.....	.....(57,680)	.....	.....	.....	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	.....	.....	.....35,514	.....	.....614,449	(173,513)	.....	.....(23,144)	.....	.....	.....	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	.....	.....	.....24,067	.....	.....395,127	(123,080)	.....	.....(15,628)	.....	.....	.....	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	.....	.....	.....62,149	.....	.....1,024,516	(315,176)	.....	.....(40,210)	.....	.....	.....	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	.....	.....	.....54,134	.....	.....922,519	(263,276)	.....	.....(34,900)	.....	.....	.....	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	.....	.....	.....1,106	.....	.....18,701	(5,430)	.....	.....(712)	.....	.....	.....	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	.....	.....	.....89,500	.....	.....1,446,356	(450,955)	.....	.....(57,087)	.....	.....	.....	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	.....	.....	.....50,211	.....	.....790,823	(256,279)	.....	.....(31,917)	.....	.....	.....	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	.....	.....	.....2,089	.....	.....13,144	(1,980)	.....	.....(1,385)	.....	.....	.....	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	.....	.....	.....13,781	.....	.....96,466	(23,176)	.....	.....(8,757)	.....	.....	.....	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	.....	.....	.....308,622	.....	.....2,192,921	(575,605)	.....	.....(194,783)	.....	.....	.....	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	.....	.....	.....192,824	.....	.....1,377,632	(371,437)	.....	.....(121,702)	.....	.....	.....	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 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)
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	.....	.....	.....211,439	.....	.....1,524,513	(430,967)	.....	.....(133,445)	.....	.....	.....	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	.....	.....	.....126,222	.....	.....893,524	(241,670)	.....	.....(78,566)	.....	.....	.....	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	.....	.....	.....436,820	.....	.....3,030,309	(785,506)	.....	.....(268,205)	.....	.....	.....	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	.....	.....	.....44,804	.....	.....595,163	(191,715)	.....	.....(27,656)	.....	.....	.....	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	.....	.....	.....43,441	.....	.....600,753	(177,799)	.....	.....(26,726)	.....	.....	.....	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	.....	.....	.....48,419	.....	.....659,242	(200,227)	.....	.....(29,686)	.....	.....	.....	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	.....	.....	.....97,275	.....	.....1,330,413	(397,943)	.....	.....(59,437)	.....	.....	.....	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	.....	.....	.....137,984	.....	.....873,561	(207,320)	.....	.....(83,461)	.....	.....	.....	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	.....	.....	.....3,063	.....	.....19,151	(4,046)	.....	.....(1,892)	.....	.....	.....	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	.....	.....	.....3,692	.....	.....23,260	(5,249)	.....	.....(2,254)	.....	.....	.....	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	.....	.....	.....198,481	.....	.....1,272,606	(310,076)	.....	.....(121,280)	.....	.....	.....	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	.....	.....	.....112,338	.....	.....715,574	(169,005)	.....	.....(68,642)	.....	.....	.....	03.....
APR 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/22/2022....	7,950	2,234,442	281.07.....	89,371	.....	.....	.....24,412	.....	.....319,528	(222,307)	.....	.....(14,987)	.....	.....	.....	03.....
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	.....	.....	.....29,145	.....	.....381,626	(266,209)	.....	.....(18,140)	.....	.....	.....	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	.....	.....	.....64,922	.....	.....841,195	(589,079)	.....	.....(40,970)	.....	.....	.....	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	.....	.....	.....27,397	.....	.....377,830	(262,929)	.....	.....(17,472)	.....	.....	.....	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	.....	.....	.....76,839	.....	.....971,297	(678,736)	.....	.....(47,176)	.....	.....	.....	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	.....	.....	.....7,917	.....	.....109,254	(76,411)	.....	.....(5,176)	.....	.....	.....	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	.....	.....	.....32,273	.....	.....450,435	(308,403)	.....	.....(19,354)	.....	.....	.....	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	.....	.....	.....19,777	.....	.....268,423	(185,174)	.....	.....(11,981)	.....	.....	.....	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	.....	.....	.....14,486	.....	.....190,847	(132,380)	.....	.....(8,805)	.....	.....	.....	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	.....	.....	.....41,622	.....	.....575,543	(400,051)	.....	.....(26,453)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.29

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....12,704	.....	.....170,448	(117,194)	.....	.....(7,519)	.....	.....	.....	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	.....	.....25,678	.....	.....338,187	(233,934)	.....	.....(15,401)	.....	.....	.....	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	.....	.....38,989	.....	.....521,075	(363,481)	.....	.....(24,603)	.....	.....	.....	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	.....	.....18,359	.....	.....237,784	(164,552)	.....	.....(10,904)	.....	.....	.....	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	.....	.....74,152	.....	.....1,000,142	(696,764)	.....	.....(46,798)	.....	.....	.....	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	.....	.....22,137	.....	.....290,565	(202,077)	.....	.....(13,593)	.....	.....	.....	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	.....	.....4,264	.....	.....63,642	(43,781)	.....	.....(2,746)	.....	.....	.....	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	.....	.....46,482	.....	.....610,914	(422,722)	.....	.....(27,877)	.....	.....	.....	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	.....	.....66,129	.....	.....823,767	(238,928)	.....	.....(38,884)	.....	.....	.....	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	.....	.....85,888	.....	.....1,075,907	(306,008)	.....	.....(50,336)	.....	.....	.....	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	.....	.....114,924	.....	.....1,501,818	(418,129)	.....	.....(69,847)	.....	.....	.....	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	.....	.....37,997	.....	.....489,410	(139,921)	.....	.....(23,019)	.....	.....	.....	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	.....	.....35,250	.....	.....456,606	(127,893)	.....	.....(21,282)	.....	.....	.....	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	.....	.....78,196	.....	.....1,004,743	(285,331)	.....	.....(47,051)	.....	.....	.....	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	.....	.....101,397	.....	.....1,292,721	(370,235)	.....	.....(60,805)	.....	.....	.....	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	.....	.....149,485	.....	.....1,887,129	(543,058)	.....	.....(88,762)	.....	.....	.....	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	.....	.....43,180	.....	.....539,626	(157,949)	.....	.....(25,557)	.....	.....	.....	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	.....	.....48,443	.....	.....611,241	(173,646)	.....	.....(28,576)	.....	.....	.....	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	.....	.....5,759	.....	.....38,816	(8,553)	.....	.....(3,633)	.....	.....	.....	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	.....	.....10,481	.....	.....72,001	(19,496)	.....	.....(6,368)	.....	.....	.....	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	.....	.....152,999	.....	.....1,021,324	(244,392)	.....	.....(92,675)	.....	.....	.....	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	.....	.....265,635	.....	.....1,769,852	(435,006)	.....	.....(159,301)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.30

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....177,296	.....	.....1,181,149	(290,704)	.....	.....(106,327)	.....	.....	.....	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	.....	.....	.....131,309	.....	.....874,504	(214,904)	.....	.....(78,747)	.....	.....	.....	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	.....	.....	.....216,562	.....	.....1,445,422	(370,246)	.....	.....(128,592)	.....	.....	.....	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	.....	.....	.....171,300	.....	.....1,138,521	(289,725)	.....	.....(101,383)	.....	.....	.....	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	.....	.....	.....219,105	.....	.....1,447,235	(372,043)	.....	.....(128,418)	.....	.....	.....	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	.....	.....	.....204,181	.....	.....1,474,549	(406,072)	.....	.....(119,663)	.....	.....	.....	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	.....	.....	.....165,398	.....	.....1,194,466	(342,695)	.....	.....(96,003)	.....	.....	.....	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	.....	.....	.....167,590	.....	.....1,205,748	(343,687)	.....	.....(96,965)	.....	.....	.....	03.....
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	.....	.....	.....8,146	.....	.....60,965	(16,631)	.....	.....(5,003)	.....	.....	.....	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	.....	.....	.....2,734	.....	.....19,072	(4,138)	.....	.....(1,659)	.....	.....	.....	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	.....	.....	.....3,203	.....	.....23,484	(7,134)	.....	.....(1,874)	.....	.....	.....	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	.....	.....	.....210,342	.....	.....1,344,788	(346,471)	.....	.....(119,933)	.....	.....	.....	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	.....	.....	.....186,342	.....	.....1,175,527	(284,049)	.....	.....(106,248)	.....	.....	.....	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	.....	.....	.....146,771	.....	.....925,983	(230,860)	.....	.....(82,894)	.....	.....	.....	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	.....	.....	.....2,182	.....	.....14,741	(3,807)	.....	.....(1,333)	.....	.....	.....	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	.....	.....	.....3,707	.....	.....23,725	(5,030)	.....	.....(2,244)	.....	.....	.....	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	.....	.....	.....2,308	.....	.....14,848	(3,347)	.....	.....(1,380)	.....	.....	.....	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	.....	.....	.....3,053	.....	.....20,587	(5,931)	.....	.....(1,822)	.....	.....	.....	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	.....	.....	.....4,533	.....	.....28,744	(6,859)	.....	.....(2,609)	.....	.....	.....	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	.....	.....	.....309,529	.....	.....1,998,371	(544,141)	.....	.....(176,489)	.....	.....	.....	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	.....	.....	.....44,061	.....	.....512,476	(122,293)	.....	.....(24,728)	.....	.....	.....	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	.....	.....	.....45,790	.....	.....516,435	(134,724)	.....	.....(25,621)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.31

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....132,901	.....	....1,477,869	(397,407)	.....	.....(74,127)	.....	.....	.....	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	.....	.....	.....2,728	.....	....30,515	(10,107)	.....	.....(1,714)	.....	.....	.....	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	.....	.....	.....109,109	.....	....1,262,866	(331,852)	.....	.....(63,011)	.....	.....	.....	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	.....	.....	.....55,639	.....	....631,667	(173,144)	.....	.....(32,030)	.....	.....	.....	03.....
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	.....	.....	.....35,238	.....	....406,559	(105,941)	.....	.....(20,218)	.....	.....	.....	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	.....	.....	.....60,305	.....	....699,951	(177,534)	.....	.....(34,492)	.....	.....	.....	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	.....	.....	.....91,890	.....	....1,068,930	(266,759)	.....	.....(52,391)	.....	.....	.....	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	.....	.....	.....49,998	.....	....577,218	(142,784)	.....	.....(28,150)	.....	.....	.....	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	.....	.....	.....5,417	.....	....36,387	(9,089)	.....	.....(3,059)	.....	.....	.....	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	.....	.....	.....171,920	.....	....1,171,678	(317,050)	.....	.....(96,788)	.....	.....	.....	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	.....	.....	.....263,221	.....	....1,794,299	(509,103)	.....	.....(146,813)	.....	.....	.....	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	.....	.....	.....116,516	.....	....786,929	(211,792)	.....	.....(64,987)	.....	.....	.....	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	.....	.....	.....126,405	.....	....857,918	(237,288)	.....	.....(70,504)	.....	.....	.....	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	.....	.....	.....5,316	.....	....36,696	(9,831)	.....	.....(3,048)	.....	.....	.....	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	.....	.....	.....8,236	.....	....57,027	(15,730)	.....	.....(4,711)	.....	.....	.....	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	.....	.....	.....1,459	.....	....9,921	(2,687)	.....	.....(817)	.....	.....	.....	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	.....	.....	.....153,372	.....	....1,043,168	(293,617)	.....	.....(85,189)	.....	.....	.....	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	.....	.....	.....145,925	.....	....980,687	(261,186)	.....	.....(80,799)	.....	.....	.....	03.....
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	.....	.....	.....244,946	.....	....1,641,615	(450,025)	.....	.....(134,399)	.....	.....	.....	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	.....	.....	.....3,825	.....	....26,546	(6,680)	.....	.....(2,239)	.....	.....	.....	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	.....	.....	.....6,874	.....	....48,581	(15,206)	.....	.....(3,952)	.....	.....	.....	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	.....	.....	.....17,101	.....	....233,499	(159,385)	.....	.....(9,422)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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....	05/20/2022....	9,870	2,823,299	286.05.....	85,916	.....	.....25,648	.....	.....347,813	(238,391)	.....	.....(14,305)	.....	.....	.....	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	.....	.....62,511	.....	.....795,029	(547,857)	.....	.....(34,123)	.....	.....	.....	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	.....	.....26,246	.....	.....341,727	(237,226)	.....	.....(15,109)	.....	.....	.....	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	.....	.....40,948	.....	.....536,646	(371,514)	.....	.....(23,346)	.....	.....	.....	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	.....	.....16,952	.....	.....221,269	(153,650)	.....	.....(9,790)	.....	.....	.....	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	.....	.....45,848	.....	.....638,798	(440,263)	.....	.....(26,732)	.....	.....	.....	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	.....	.....12,014	.....	.....154,569	(106,335)	.....	.....(6,559)	.....	.....	.....	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	.....	.....31,390	.....	.....420,417	(290,136)	.....	.....(17,895)	.....	.....	.....	03.....
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	.....	.....16,595	.....	.....213,731	(147,389)	.....	.....(9,168)	.....	.....	.....	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	.....	.....60,499	.....	.....780,640	(539,205)	.....	.....(33,743)	.....	.....	.....	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	.....	.....46,403	.....	.....585,598	(409,018)	.....	.....(27,056)	.....	.....	.....	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	.....	.....51,024	.....	.....636,861	(443,562)	.....	.....(29,089)	.....	.....	.....	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	.....	.....17,038	.....	.....225,233	(155,428)	.....	.....(9,624)	.....	.....	.....	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	.....	.....31,869	.....	.....419,943	(289,743)	.....	.....(17,942)	.....	.....	.....	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	.....	.....177,720	.....	.....1,640,876	(380,288)	.....	.....(98,706)	.....	.....	.....	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	.....	.....73,835	.....	.....689,309	(150,565)	.....	.....(40,882)	.....	.....	.....	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	.....	.....29,035	.....	.....268,474	(60,530)	.....	.....(16,027)	.....	.....	.....	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	.....	.....77,401	.....	.....720,997	(154,767)	.....	.....(42,595)	.....	.....	.....	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	.....	.....118,709	.....	.....1,100,332	(238,631)	.....	.....(65,132)	.....	.....	.....	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	.....	.....137,613	.....	.....1,289,282	(249,948)	.....	.....(74,597)	.....	.....	.....	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	.....	.....36,621	.....	.....344,674	(63,814)	.....	.....(19,791)	.....	.....	.....	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	.....	.....61,001	.....	.....569,715	(108,694)	.....	.....(32,869)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....69,513	.....	.....652,595	(117,219)	.....	.....(37,347)	.....	.....	.....	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	.....	.....	.....10,441	.....	.....64,351	(15,094)	.....	.....(5,851)	.....	.....	.....	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	.....	.....	.....166,710	.....	...1,028,844	(264,196)	.....	.....(91,470)	.....	.....	.....	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	.....	.....	.....128,209	.....	...792,325	(205,403)	.....	.....(70,343)	.....	.....	.....	03.....
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	.....	.....	.....136,347	.....	...834,916	(215,046)	.....	.....(73,910)	.....	.....	.....	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	.....	.....	.....255,396	.....	...1,552,564	(400,108)	.....	.....(137,208)	.....	.....	.....	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	.....	.....	.....9,349	.....	...51,266	(10,319)	.....	.....(5,358)	.....	.....	.....	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	.....	.....	.....4,760	.....	...24,691	(4,288)	.....	.....(2,635)	.....	.....	.....	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	.....	.....	.....2,516	.....	...12,798	(2,242)	.....	.....(1,353)	.....	.....	.....	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	.....	.....	.....137,405	.....	...711,864	(136,563)	.....	.....(73,817)	.....	.....	.....	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	.....	.....	.....86,061	.....	...449,081	(89,208)	.....	.....(46,236)	.....	.....	.....	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	.....	.....	.....108,235	.....	...560,305	(110,346)	.....	.....(57,635)	.....	.....	.....	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	.....	.....	.....157,679	.....	...789,464	(133,207)	.....	.....(83,716)	.....	.....	.....	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	.....	.....	.....360,878	.....	...1,806,608	(314,281)	.....	.....(189,920)	.....	.....	.....	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	.....	.....	.....103,282	.....	...805,320	(103,373)	.....	.....(53,421)	.....	.....	.....	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	.....	.....	.....89,966	.....	...700,750	(87,057)	.....	.....(46,401)	.....	.....	.....	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	.....	.....	.....154,209	.....	...1,225,324	(182,081)	.....	.....(82,109)	.....	.....	.....	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	.....	.....	.....72,893	.....	...580,262	(78,449)	.....	.....(38,697)	.....	.....	.....	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	.....	.....	.....52,591	.....	...417,737	(55,069)	.....	.....(27,839)	.....	.....	.....	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	.....	.....	.....71,580	.....	...569,370	(65,632)	.....	.....(37,781)	.....	.....	.....	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	.....	.....	.....84,632	.....	...666,716	(94,514)	.....	.....(44,538)	.....	.....	.....	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	.....	.....	.....153,295	.....	...1,203,277	(159,630)	.....	.....(79,975)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....37,966	.....	.....298,072	(36,960)	.....	.....(19,749)	.....	.....	.....	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	.....	.....	.....39,803	.....	.....310,696	(41,567)	.....	.....(20,645)	.....	.....	.....	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	.....	.....	.....5,090	.....	.....21,648	(1,900)	.....	.....(2,678)	.....	.....	.....	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	.....	.....	.....4,336	.....	.....20,841	(3,872)	.....	.....(2,283)	.....	.....	.....	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	.....	.....	.....84,997	.....	.....389,126	(54,858)	.....	.....(44,729)	.....	.....	.....	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	.....	.....	.....156,096	.....	.....703,061	(93,081)	.....	.....(81,434)	.....	.....	.....	03.....
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	.....	.....	.....119,067	.....	.....531,812	(67,890)	.....	.....(61,939)	.....	.....	.....	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	.....	.....	.....316,708	.....	.....1,416,694	(189,192)	.....	.....(163,342)	.....	.....	.....	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	.....	.....	.....126,576	.....	.....538,865	(52,498)	.....	.....(65,278)	.....	.....	.....	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	.....	.....	.....3,613	.....	.....18,533	(3,526)	.....	.....(2,072)	.....	.....	.....	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	.....	.....	.....1,928	.....	.....7,579	(609)	.....	.....(1,002)	.....	.....	.....	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	.....	.....	.....3,934	.....	.....15,438	(1,290)	.....	.....(2,027)	.....	.....	.....	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	.....	.....	.....1,946	.....	.....5,167	905	.....	.....(1,005)	.....	.....	.....	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	.....	.....	.....156,539	.....	.....578,057	(22,503)	.....	.....(80,730)	.....	.....	.....	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	.....	.....	.....128,277	.....	.....461,604	(11,265)	.....	.....(65,594)	.....	.....	.....	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	.....	.....	.....118,279	.....	.....438,739	(20,546)	.....	.....(60,311)	.....	.....	.....	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	.....	.....	.....159,324	.....	.....564,030	(10,206)	.....	.....(80,556)	.....	.....	.....	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	.....	.....	.....108,455	.....	.....391,391	(12,286)	.....	.....(54,839)	.....	.....	.....	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	.....	.....	.....71,588	.....	.....626,308	(379,308)	.....	.....(36,919)	.....	.....	.....	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	.....	.....	.....53,311	.....	.....446,839	(280,436)	.....	.....(29,245)	.....	.....	.....	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	.....	.....	.....17,878	.....	.....159,832	(95,861)	.....	.....(9,221)	.....	.....	.....	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	.....	.....	.....32,009	.....	.....280,865	(171,449)	.....	.....(16,842)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.35

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....39,552	.....	.....353,607	(214,259)	.....	.....(20,817)	.....	.....	.....	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	.....	.....18,971	.....	.....162,893	(100,939)	.....	.....(10,190)	.....	.....	.....	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	.....	.....27,705	.....	.....243,302	(146,296)	.....	.....(14,127)	.....	.....	.....	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	.....	.....28,148	.....	.....253,903	(153,909)	.....	.....(14,944)	.....	.....	.....	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	.....	.....22,631	.....	.....205,628	(120,605)	.....	.....(11,443)	.....	.....	.....	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	.....	.....34,735	.....	.....307,293	(184,404)	.....	.....(17,762)	.....	.....	.....	03.....
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	.....	.....77,870	.....	.....670,173	(415,010)	.....	.....(41,830)	.....	.....	.....	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	.....	.....16,923	.....	.....154,537	(92,262)	.....	.....(8,829)	.....	.....	.....	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	.....	.....13,290	.....	.....119,570	(70,618)	.....	.....(6,718)	.....	.....	.....	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	.....	.....18,572	.....	.....166,579	(101,353)	.....	.....(9,889)	.....	.....	.....	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	.....	.....23,202	.....	.....195,847	(122,265)	.....	.....(12,574)	.....	.....	.....	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	.....	.....2,976	.....	.....10,542	(441)	.....	.....(1,536)	.....	.....	.....	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	.....	.....2,891	.....	.....9,785	(69)	.....	.....(1,491)	.....	.....	.....	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	.....	.....1,705	.....	.....5,315	255	.....	.....(872)	.....	.....	.....	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	.....	.....158,366	.....	.....525,505	(585)	.....	.....(80,071)	.....	.....	.....	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	.....	.....164,559	.....	.....529,754	9,351	.....	.....(82,508)	.....	.....	.....	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	.....	.....113,339	.....	.....359,413	9,807	.....	.....(56,669)	.....	.....	.....	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	.....	.....297,003	.....	.....942,742	21,765	.....	.....(147,283)	.....	.....	.....	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	.....	.....	.....	.....84,198	1,276	.....	.....(21,926)	.....	.....	.....	03.....
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	.....	.....1,164	.....	.....4,317	(298)	.....	.....(612)	.....	.....	.....	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	.....	.....74,207	.....	.....468,597	(27,055)	.....	.....(37,102)	.....	.....	.....	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	.....	.....87,809	.....	.....548,789	(20,468)	.....	.....(43,782)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....40,410	.....	.....252,780	(10,939)	.....	.....(20,097)	.....	.....	.....	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	.....	.....	.....49,369	.....	.....309,679	(18,053)	.....	.....(24,482)	.....	.....	.....	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	.....	.....	.....	.....	.....10,986	(600)	.....	.....(978)	.....	.....	.....	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	.....	.....	.....167,789	.....	.....1,076,001	(52,901)	.....	.....(85,798)	.....	.....	.....	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	.....	.....	.....52,779	.....	.....339,302	(21,387)	.....	.....(26,911)	.....	.....	.....	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	.....	.....	.....59,427	.....	.....381,642	(26,427)	.....	.....(30,217)	.....	.....	.....	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	.....	.....	.....72,011	.....	.....459,953	(27,130)	.....	.....(36,512)	.....	.....	.....	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	.....	.....	.....69,317	.....	.....440,443	(22,729)	.....	.....(35,046)	.....	.....	.....	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	.....	.....	.....147,990	.....	.....938,275	(59,297)	.....	.....(74,203)	.....	.....	.....	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	.....	.....	.....704	.....	.....64,597	20	.....	.....(15,916)	.....	.....	.....	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	.....	.....	.....1,111	.....	.....115,053	(4,408)	.....	.....(25,126)	.....	.....	.....	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	.....	.....	.....13,927	.....	.....48,628	(1,372)	.....	.....(7,143)	.....	.....	.....	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	.....	.....	.....15,498	.....	.....58,326	(5,272)	.....	.....(7,948)	.....	.....	.....	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	.....	.....	.....1,039	.....	.....3,107	230	.....	.....(522)	.....	.....	.....	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	.....	.....	.....150,493	.....	.....462,550	22,003	.....	.....(74,211)	.....	.....	.....	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	.....	.....	.....80,867	.....	.....235,919	19,800	.....	.....(39,875)	.....	.....	.....	03.....
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	.....	.....	.....139,968	.....	.....431,303	18,041	.....	.....(68,267)	.....	.....	.....	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	.....	.....	.....159,700	.....	.....480,189	26,778	.....	.....(77,262)	.....	.....	.....	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	.....	.....	.....320,697	.....	.....985,688	39,604	.....	.....(155,154)	.....	.....	.....	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	.....	.....	.....	.....	.....4,153	(2)	.....	.....(1,023)	.....	.....	.....	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	.....	.....	.....144	.....	.....110,408	(1,387)	.....	.....(26,124)	.....	.....	.....	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	.....	.....	.....116	.....	.....73,477	3,019	.....	.....(21,038)	.....	.....	.....	03.....

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....111	.....	.....91,010	(3,278)	.....	.....(20,065)	.....	.....	.....	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	.....	.....	.....336	.....	.....52,569	(1,009)	.....	.....(12,158)	.....	.....	.....	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	.....	.....	.....370	.....	.....52,674	(2,604)	.....	.....(11,172)	.....	.....	.....	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	.....	.....	.....384	.....	.....37,296	823	.....	.....(9,931)	.....	.....	.....	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	.....	.....	.....40,726	.....	.....300,400	(172,888)	.....	.....(20,476)	.....	.....	.....	03.....
JUL 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/11/2019....	07/09/2021....	3,611	1,073,549	297.27.....	25,827	.....	.....	.....285	.....	.....86,742	(54,274)	.....	.....(6,446)	.....	.....	.....	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	.....	.....	.....28,949	.....	.....215,503	(119,270)	.....	.....(14,004)	.....	.....	.....	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	.....	.....	.....31	.....	.....9,547	(5,944)	.....	.....(706)	.....	.....	.....	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	.....	.....	.....47	.....	.....116,199	(72,269)	.....	.....(8,588)	.....	.....	.....	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	.....	.....	.....20,375	.....	.....152,625	(86,256)	.....	.....(10,129)	.....	.....	.....	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	.....	.....	.....40,924	.....	.....302,399	(171,587)	.....	.....(20,179)	.....	.....	.....	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	.....	.....	.....22,513	.....	.....166,679	(95,195)	.....	.....(11,226)	.....	.....	.....	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	.....	.....	.....57,067	.....	.....420,440	(235,387)	.....	.....(27,607)	.....	.....	.....	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	.....	.....	.....23,281	.....	.....173,307	(96,799)	.....	.....(11,356)	.....	.....	.....	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	.....	.....	.....38,580	.....	.....290,912	(162,092)	.....	.....(19,023)	.....	.....	.....	03.....
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	.....	.....	.....24,101	.....	.....176,351	(100,731)	.....	.....(11,883)	.....	.....	.....	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	.....	.....	.....	.....	.....131,146	(88,633)	.....	.....(10,861)	.....	.....	.....	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	.....	.....	.....20	.....	.....40,192	(1,649)	.....	.....(3,616)	.....	.....	.....	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	.....	.....	.....102	.....	.....13,790	(807)	.....	.....(1,232)	.....	.....	.....	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	.....	.....	.....107,882	.....	.....663,268	(25,429)	.....	.....(52,915)	.....	.....	.....	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	.....	.....	.....38,348	.....	.....234,728	(8,130)	.....	.....(18,759)	.....	.....	.....	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	.....	.....	.....50,626	.....	.....311,787	(17,121)	.....	.....(24,695)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.38

1	2	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)
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	.....	.....	.....85,534	.....	.....526,070	(30,729)	.....	.....(41,612)	.....	.....	.....	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	.....	.....	.....98,979	.....	.....598,856	(18,918)	.....	.....(47,768)	.....	.....	.....	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	.....	.....	.....89,198	.....	.....542,580	(26,662)	.....	.....(42,935)	.....	.....	.....	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	.....	.....	.....78,665	.....	.....477,214	(22,581)	.....	.....(37,762)	.....	.....	.....	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	.....	.....	.....67,454	.....	.....409,139	(22,982)	.....	.....(32,298)	.....	.....	.....	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	.....	.....	.....83,839	.....	.....507,652	(28,012)	.....	.....(40,033)	.....	.....	.....	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	.....	.....	.....168	.....	.....68,058	(3,644)	.....	.....(6,101)	.....	.....	.....	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	.....	.....	.....106	.....	.....35,952	(1,602)	.....	.....(3,217)	.....	.....	.....	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	.....	.....	.....87	.....	.....25,062	(1,127)	.....	.....(2,246)	.....	.....	.....	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	.....	.....	.....54	.....	.....13,561	(234)	.....	.....(1,216)	.....	.....	.....	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	.....	.....	.....38	.....	.....9,511	(55)	.....	.....(860)	.....	.....	.....	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	.....	.....	.....305	.....	.....51,725	(2,356)	.....	.....(4,613)	.....	.....	.....	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	.....	.....	.....123	.....	.....19,180	(748)	.....	.....(1,712)	.....	.....	.....	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	.....	.....	.....66	.....	.....9,537	(441)	.....	.....(849)	.....	.....	.....	03.....
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	.....	.....	.....4,070	.....	.....10,304	1,906	.....	.....(2,030)	.....	.....	.....	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	.....	.....	.....108,310	.....	.....329,166	14,786	.....	.....(52,270)	.....	.....	.....	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	.....	.....	.....144,366	.....	.....436,625	20,659	.....	.....(69,486)	.....	.....	.....	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	.....	.....	.....243,137	.....	.....730,519	35,596	.....	.....(116,100)	.....	.....	.....	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	.....	.....	.....121,580	.....	.....353,437	25,507	.....	.....(58,053)	.....	.....	.....	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	.....	.....	.....1,285	.....	.....136,755	(6,664)	.....	.....(29,154)	.....	.....	.....	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	.....	.....	.....2,024	.....	.....141,620	(1,844)	.....	.....(33,397)	.....	.....	.....	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	.....	.....	.....1,420	.....	.....86,577	214	.....	.....(21,474)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....855	.....	.....47,748	237	.....	.....(11,938)	.....	.....	.....	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	.....	.....	.....673	.....	.....31,572	1,065	.....	.....(8,727)	.....	.....	.....	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	.....	.....	.....645	.....	.....27,738	1,082	.....	.....(7,805)	.....	.....	.....	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	.....	.....	.....8,004	.....	.....27,281	(194)	.....	.....(4,161)	.....	.....	.....	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	.....	.....	.....98,463	.....	.....992,847	(651,958)	.....	.....(98,122)	.....	.....	.....	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	.....	.....	.....15,375	.....	.....550,677	(358,805)	.....	.....(44,820)	.....	.....	.....	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	.....	.....	.....96,450	.....	.....872,055	(557,106)	.....	.....(78,323)	.....	.....	.....	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	.....	.....	.....92,310	.....	.....808,419	(510,974)	.....	.....(70,198)	.....	.....	.....	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	.....	.....	.....18,613	.....	.....528,163	(324,668)	.....	.....(39,564)	.....	.....	.....	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	.....	.....	.....61,261	.....	.....865,169	(580,334)	.....	.....(83,777)	.....	.....	.....	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	.....	.....	.....68,224	.....	.....918,302	(612,945)	.....	.....(87,955)	.....	.....	.....	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	.....	.....	.....87,102	.....	.....733,950	(453,431)	.....	.....(59,445)	.....	.....	.....	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	.....	.....	.....70,568	.....	.....505,902	(280,678)	.....	.....(33,773)	.....	.....	.....	03.....
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	.....	.....	.....84,747	.....	.....1,084,987	(715,950)	.....	.....(99,955)	.....	.....	.....	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	.....	.....	.....25,747	.....	.....732,744	(462,053)	.....	.....(56,727)	.....	.....	.....	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	.....	.....	.....27,953	.....	.....706,701	(449,134)	.....	.....(55,488)	.....	.....	.....	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	.....	.....	.....72,249	.....	.....864,817	(569,432)	.....	.....(80,465)	.....	.....	.....	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	.....	.....	.....59,733	.....	.....960,294	(654,081)	.....	.....(97,174)	.....	.....	.....	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	.....	.....	.....17,652	.....	.....543,280	(338,970)	.....	.....(41,423)	.....	.....	.....	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	.....	.....	.....98,878	.....	.....974,320	(635,877)	.....	.....(93,856)	.....	.....	.....	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	.....	.....	.....86,045	.....	.....985,140	(646,901)	.....	.....(91,856)	.....	.....	.....	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	.....	.....	.....32,623	.....	.....231,454	(127,736)	.....	.....(15,367)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....102,830	.....	...1,414,917	(944,228)	.....	.....(134,496)	.....	.....	.....	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	.....	.....45,638	.....	...817,350	(553,031)	.....	.....(77,755)	.....	.....	.....	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	.....	.....69,127	.....	...905,512	(602,413)	.....	.....(86,037)	.....	.....	.....	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	.....	.....15,733	.....	...609,404	(398,672)	.....	.....(49,894)	.....	.....	.....	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	.....	.....61,658	.....	...993,767	(674,581)	.....	.....(98,526)	.....	.....	.....	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	.....	.....34,715	.....	...797,961	(515,144)	.....	.....(64,642)	.....	.....	.....	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	.....	.....81,419	.....	...677,388	(410,725)	.....	.....(52,194)	.....	.....	.....	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	.....	.....74,639	.....	...540,848	(319,938)	.....	.....(40,229)	.....	.....	.....	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	.....	.....86,693	.....	...1,256,762	(846,403)	.....	.....(123,231)	.....	.....	.....	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	.....	.....67,246	.....	...492,339	(277,209)	.....	.....(33,433)	.....	.....	.....	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	.....	.....92,208	.....	...893,782	(576,441)	.....	.....(81,503)	.....	.....	.....	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	.....	.....61,765	.....	...442,296	(243,655)	.....	.....(29,325)	.....	.....	.....	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	.....	.....61,177	.....	...892,201	(606,870)	.....	.....(92,820)	.....	.....	.....	03.....
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	.....	.....73,013	.....	...573,590	(342,881)	.....	.....(43,109)	.....	.....	.....	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	.....	.....259	.....	...39,834	(25,554)	.....	.....(3,129)	.....	.....	.....	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	.....	.....13,529	.....	...949,654	(659,124)	.....	.....(84,381)	.....	.....	.....	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	.....	.....1,176	.....	...188,463	(121,391)	.....	.....(14,188)	.....	.....	.....	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	.....	.....14,931	.....	...681,280	(462,168)	.....	.....(57,435)	.....	.....	.....	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	.....	.....5,794	.....	...516,964	(363,396)	.....	.....(47,640)	.....	.....	.....	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	.....	.....79	.....	...8,032	(424)	.....	.....(790)	.....	.....	.....	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	.....	.....96,545	.....	...532,659	(16,351)	.....	.....(45,262)	.....	.....	.....	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	.....	.....447	.....	...43,323	(2,166)	.....	.....(4,271)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	07/24/2019....	07/21/2021....	603	167,456	277.81.....	5,009	.....	.....	.....138	.....	.....12,579	(996)	.....	.....(1,252)	.....	.....	.....	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	.....	.....	.....412	.....	.....36,150	(1,697)	.....	.....(3,565)	.....	.....	.....	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	.....	.....	.....328	.....	.....27,471	(956)	.....	.....(2,703)	.....	.....	.....	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	.....	.....	.....56,502	.....	.....313,758	(9,774)	.....	.....(26,695)	.....	.....	.....	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	.....	.....	.....53,788	.....	.....295,620	(4,306)	.....	.....(25,346)	.....	.....	.....	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	.....	.....	.....93,998	.....	.....517,050	(10,318)	.....	.....(44,185)	.....	.....	.....	03.....
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	.....	.....	.....668	.....	.....19,993	730	.....	.....(5,511)	.....	.....	.....	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	.....	.....	.....115,649	.....	.....319,548	31,783	.....	.....(55,221)	.....	.....	.....	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	.....	.....	.....141,618	.....	.....401,648	31,074	.....	.....(67,087)	.....	.....	.....	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	.....	.....	.....150,643	.....	.....442,317	22,368	.....	.....(71,180)	.....	.....	.....	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	.....	.....	.....265,081	.....	.....744,061	60,044	.....	.....(124,274)	.....	.....	.....	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	.....	.....	.....130,410	.....	.....368,759	27,781	.....	.....(61,139)	.....	.....	.....	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	.....	.....	.....	.....	.....3,576	103	.....	.....(980)	.....	.....	.....	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	.....	.....	.....2,231	.....	.....105,842	986	.....	.....(26,988)	.....	.....	.....	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	.....	.....	.....1,706	.....	.....90,264	(2,600)	.....	.....(20,637)	.....	.....	.....	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	.....	.....	.....2,758	.....	.....99,627	3,834	.....	.....(27,796)	.....	.....	.....	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	.....	.....	.....1,342	.....	.....43,716	2,361	.....	.....(12,814)	.....	.....	.....	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	.....	.....	.....2,454	.....	.....104,390	(5,862)	.....	.....(22,267)	.....	.....	.....	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	.....	.....	.....945	.....	.....27,398	1,652	.....	.....(8,167)	.....	.....	.....	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	.....	.....	.....391	.....	.....33,828	(683)	.....	.....(3,221)	.....	.....	.....	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	.....	.....	.....2,538	.....	.....184,116	(15,794)	.....	.....(17,710)	.....	.....	.....	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	.....	.....	.....2,467	.....	.....174,301	(11,035)	.....	.....(16,578)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	07/30/2019....	07/29/2021....	1,209	340,838	281.95.....	7,688	.....	.....	.....296	.....	.....20,222	(647)	.....	.....(1,917)	.....	.....	.....	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	.....	.....	.....199,023	.....	.....1,118,521	(33,372)	.....	.....(92,580)	.....	.....	.....	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	.....	.....	.....49,111	.....	.....270,996	(787)	.....	.....(22,789)	.....	.....	.....	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	.....	.....	.....76,150	.....	.....424,051	(8,638)	.....	.....(35,242)	.....	.....	.....	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	.....	.....	.....88,312	.....	.....494,670	(19,242)	.....	.....(40,768)	.....	.....	.....	03.....
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	.....	.....	.....80,643	.....	.....439,485	2,214	.....	.....(37,133)	.....	.....	.....	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	.....	.....	.....1,335	.....	.....29,733	2,715	.....	.....(9,693)	.....	.....	.....	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	.....	.....	.....2,349	.....	.....54,728	3,554	.....	.....(16,389)	.....	.....	.....	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	.....	.....	.....1,815	.....	.....55,178	(2,134)	.....	.....(12,193)	.....	.....	.....	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	.....	.....	.....1,364	.....	.....29,281	2,016	.....	.....(8,836)	.....	.....	.....	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	.....	.....	.....2,778	.....	.....6,961	1,145	.....	.....(1,305)	.....	.....	.....	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	.....	.....	.....94,245	.....	.....247,812	31,867	.....	.....(44,181)	.....	.....	.....	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	.....	.....	.....132,398	.....	.....354,463	39,917	.....	.....(61,588)	.....	.....	.....	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	.....	.....	.....188,746	.....	.....518,696	47,941	.....	.....(87,574)	.....	.....	.....	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	.....	.....	.....269,711	.....	.....723,989	77,217	.....	.....(124,186)	.....	.....	.....	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	.....	.....	.....25	.....	.....4,344	(365)	.....	.....(888)	.....	.....	.....	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	.....	.....	.....37	.....	.....3,540	96	.....	.....(961)	.....	.....	.....	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	.....	.....	.....114	.....	.....6,337	174	.....	.....(1,716)	.....	.....	.....	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	.....	.....	.....92	.....	.....5,023	(198)	.....	.....(1,120)	.....	.....	.....	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	.....	.....	.....101	.....	.....1,941	351	.....	.....(830)	.....	.....	.....	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	.....	.....	.....5,462	.....	.....154,198	8,425	.....	.....(45,049)	.....	.....	.....	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	.....	.....	.....2,525	.....	.....85,774	(427)	.....	.....(20,828)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.43

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....67	.....	.....4,270	(292)	.....	.....(805)	.....	.....	.....	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	.....	.....	.....82,114	.....	.....257,402	8,172	.....	.....(37,806)	.....	.....	.....	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	.....	.....	.....120,627	.....	.....393,303	2,066	.....	.....(55,541)	.....	.....	.....	03.....
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	.....	.....	.....95,517	.....	.....315,423	(1,985)	.....	.....(43,644)	.....	.....	.....	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	.....	.....	.....133,191	.....	.....449,391	(10,124)	.....	.....(60,704)	.....	.....	.....	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	.....	.....	.....157,946	.....	.....551,168	(28,068)	.....	.....(71,447)	.....	.....	.....	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	.....	.....	.....88	.....	.....2,300	13	.....	.....(571)	.....	.....	.....	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	.....	.....	.....5,580	.....	.....166,388	(6,121)	.....	.....(34,908)	.....	.....	.....	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	.....	.....	.....4,425	.....	.....130,538	(8,013)	.....	.....(25,082)	.....	.....	.....	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	.....	.....	.....1,771	.....	.....55,344	(5,067)	.....	.....(9,734)	.....	.....	.....	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	.....	.....	.....1,542	.....	.....43,147	(2,738)	.....	.....(8,227)	.....	.....	.....	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	.....	.....	.....3,058	.....	.....88,902	(7,673)	.....	.....(15,850)	.....	.....	.....	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	.....	.....	.....10,575	.....	.....39,662	(3,433)	.....	.....(4,996)	.....	.....	.....	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	.....	.....	.....3,476	.....	.....10,636	549	.....	.....(1,617)	.....	.....	.....	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	.....	.....	.....21,728	.....	.....165,193	(95,321)	.....	.....(10,006)	.....	.....	.....	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	.....	.....	.....801	.....	.....79,599	(50,101)	.....	.....(5,192)	.....	.....	.....	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	.....	.....	.....35,462	.....	.....273,545	(156,603)	.....	.....(16,326)	.....	.....	.....	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	.....	.....	.....43,882	.....	.....337,306	(192,224)	.....	.....(20,001)	.....	.....	.....	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	.....	.....	.....10,236	.....	.....84,431	(47,530)	.....	.....(4,928)	.....	.....	.....	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	.....	.....	.....9,433	.....	.....76,234	(43,111)	.....	.....(4,467)	.....	.....	.....	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	.....	.....	.....14,072	.....	.....112,834	(66,046)	.....	.....(6,978)	.....	.....	.....	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	.....	.....	.....29,860	.....	.....231,462	(132,774)	.....	.....(13,856)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....11,142	.....	.....85,367	(49,062)	.....	.....(5,129)	.....	.....	.....	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	.....	.....8,703	.....	.....70,433	(39,446)	.....	.....(4,092)	.....	.....	.....	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	.....	.....816	.....	.....65,855	(40,891)	.....	.....(4,228)	.....	.....	.....	03.....
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	.....	.....62,702	.....	.....485,680	(280,452)	.....	.....(29,393)	.....	.....	.....	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	.....	.....34,792	.....	.....260,669	(150,032)	.....	.....(15,738)	.....	.....	.....	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	.....	.....26,005	.....	.....202,520	(116,609)	.....	.....(12,188)	.....	.....	.....	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	.....	.....29,517	.....	.....231,865	(133,489)	.....	.....(13,948)	.....	.....	.....	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	.....	.....322	.....	.....104,545	(69,000)	.....	.....(7,302)	.....	.....	.....	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	.....	.....556	.....	.....71,562	(46,043)	.....	.....(4,806)	.....	.....	.....	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	.....	.....14,151	.....	.....115,031	(66,113)	.....	.....(6,883)	.....	.....	.....	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	.....	.....2,030	.....	.....143,310	(5,207)	.....	.....(12,659)	.....	.....	.....	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	.....	.....102,605	.....	.....592,237	(38,042)	.....	.....(46,140)	.....	.....	.....	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	.....	.....207,415	.....	.....1,178,094	(31,958)	.....	.....(92,570)	.....	.....	.....	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	.....	.....2,808	.....	.....169,493	(17,722)	.....	.....(15,389)	.....	.....	.....	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	.....	.....227	.....	.....13,248	(1,463)	.....	.....(1,206)	.....	.....	.....	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	.....	.....175	.....	.....9,882	(718)	.....	.....(881)	.....	.....	.....	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	.....	.....660	.....	.....36,773	(3,592)	.....	.....(3,317)	.....	.....	.....	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	.....	.....183,225	.....	.....1,057,233	(34,825)	.....	.....(83,225)	.....	.....	.....	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	.....	.....65,969	.....	.....378,515	(9,789)	.....	.....(29,888)	.....	.....	.....	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	.....	.....104,981	.....	.....605,380	(25,643)	.....	.....(47,447)	.....	.....	.....	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	.....	.....92,386	.....	.....531,023	(21,594)	.....	.....(41,646)	.....	.....	.....	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	.....	.....2,810	.....	.....61,616	(807)	.....	.....(14,108)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.45

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....7,468	.....	.....175,321	(6,264)	.....	.....(37,503)	.....	.....	.....	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	.....	.....	.....1,364	.....	.....3,842	316	.....	.....(620)	.....	.....	.....	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	.....	.....	.....3,053	.....	.....9,342	191	.....	.....(1,381)	.....	.....	.....	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....	720	276,312	383.9.....	10,141	.....	.....	.....3,728	.....	.....11,894	(165)	.....	.....(1,675)	.....	.....	.....	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	.....	.....	.....248,895	.....	.....771,232	6,650	.....	.....(111,919)	.....	.....	.....	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	.....	.....	.....123,104	.....	.....361,750	17,327	.....	.....(55,358)	.....	.....	.....	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	.....	.....	.....73,355	.....	.....218,932	7,361	.....	.....(32,738)	.....	.....	.....	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	.....	.....	.....1,499	.....	.....77,199	(3,636)	.....	.....(6,777)	.....	.....	.....	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	.....	.....	.....470	.....	.....23,618	(999)	.....	.....(2,073)	.....	.....	.....	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	.....	.....	.....1,215	.....	.....59,180	(4,023)	.....	.....(5,229)	.....	.....	.....	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	.....	.....	.....1,084	.....	.....51,962	(2,030)	.....	.....(4,555)	.....	.....	.....	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	.....	.....	.....610	.....	.....28,513	(2,808)	.....	.....(2,566)	.....	.....	.....	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	.....	.....	.....91,998	.....	.....523,385	(19,929)	.....	.....(40,957)	.....	.....	.....	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	.....	.....	.....67,749	.....	.....384,724	(15,159)	.....	.....(30,084)	.....	.....	.....	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	.....	.....	.....70,493	.....	.....397,171	(10,281)	.....	.....(31,227)	.....	.....	.....	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	.....	.....	.....83,100	.....	.....463,759	(5,971)	.....	.....(36,720)	.....	.....	.....	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	.....	.....	.....462	.....	.....940	314	.....	.....(218)	.....	.....	.....	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	.....	.....	.....2,058	.....	.....5,721	562	.....	.....(948)	.....	.....	.....	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	.....	.....	.....2,591	.....	.....8,836	(591)	.....	.....(1,166)	.....	.....	.....	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	.....	.....	.....1,769	.....	.....5,119	300	.....	.....(792)	.....	.....	.....	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	.....	.....	.....243,443	.....	.....724,388	26,785	.....	.....(108,373)	.....	.....	.....	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	.....	.....	.....491,603	.....	.....1,471,808	43,047	.....	.....(217,228)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	08/15/2019....	07/20/2021....	1,500	584,456	389.65.....	11,895	.....	.....	.....322	.....	.....11,598	258	.....	.....(3,070)	.....	.....	.....	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	.....	.....	.....425	.....	.....8,486	715	.....	.....(2,746)	.....	.....	.....	03.....
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	.....	.....	.....4,162	.....	.....86,373	(1,650)	.....	.....(19,294)	.....	.....	.....	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	.....	.....	.....4,443	.....	.....94,115	(3,199)	.....	.....(20,078)	.....	.....	.....	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	.....	.....	.....1,796	.....	.....41,201	(3,022)	.....	.....(7,919)	.....	.....	.....	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	.....	.....	.....2,952	.....	.....63,271	(3,501)	.....	.....(12,704)	.....	.....	.....	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	.....	.....	.....3,517	.....	.....55,293	2,176	.....	.....(14,783)	.....	.....	.....	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	.....	.....	.....5,399	.....	.....104,419	(2,765)	.....	.....(22,696)	.....	.....	.....	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	.....	.....	.....373	.....	.....9,625	(918)	.....	.....(1,882)	.....	.....	.....	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	.....	.....	.....212,488	.....	.....595,430	33,619	.....	.....(93,534)	.....	.....	.....	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	.....	.....	.....16,666	.....	.....41,271	6,112	.....	.....(7,300)	.....	.....	.....	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	.....	.....	.....327,402	.....	.....876,970	77,237	.....	.....(143,069)	.....	.....	.....	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	.....	.....	.....5,368	.....	.....77,417	5,456	.....	.....(22,641)	.....	.....	.....	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	.....	.....	.....4,371	.....	.....73,632	(491)	.....	.....(17,232)	.....	.....	.....	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	.....	.....	.....2,773	.....	.....44,546	167	.....	.....(10,701)	.....	.....	.....	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	.....	.....	.....3,141	.....	.....54,137	(1,714)	.....	.....(11,869)	.....	.....	.....	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	.....	.....	.....3,010	.....	.....47,780	(308)	.....	.....(11,140)	.....	.....	.....	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	.....	.....	.....1,865	.....	.....23,173	1,766	.....	.....(6,765)	.....	.....	.....	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	.....	.....	.....7,882	.....	.....19,726	2,877	.....	.....(3,504)	.....	.....	.....	03.....
AUG 21 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	.....	.....	.....117,703	.....	.....320,501	25,516	.....	.....(51,939)	.....	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/21/2019....	07/18/2022....	3,992	1,182,990	296.37.....	42,490	.....	.....	.....15,312	.....	.....100,902	(54,404)	.....	.....(7,252)	.....	.....	.....	03.....
AUG 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/21/2019....	08/15/2022....	5,841	1,721,668	294.78.....	67,580	.....	.....	.....25,467	.....	.....156,718	(84,216)	.....	.....(11,237)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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....	08/19/2022....	10,927	3,263,008	298.63.....	107,888	.....	.....	.....40,903	.....	.....254,277	(133,953)	.....	.....(17,873)	.....	.....	.....	03.....
AUG 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/21/2019....	08/19/2022....	5,372	1,624,145	302.36.....	45,043	.....	.....	.....17,077	.....	.....107,200	(55,368)	.....	.....(7,464)	.....	.....	.....	03.....
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	.....	.....	.....48,780	.....	.....308,923	(162,143)	.....	.....(21,684)	.....	.....	.....	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	.....	.....	.....30,465	.....	.....191,625	(102,595)	.....	.....(13,675)	.....	.....	.....	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	.....	.....	.....14,279	.....	.....93,552	(48,980)	.....	.....(6,572)	.....	.....	.....	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	.....	.....	.....20,102	.....	.....125,817	(66,294)	.....	.....(8,848)	.....	.....	.....	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	.....	.....	.....18,325	.....	.....116,895	(62,183)	.....	.....(8,287)	.....	.....	.....	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	.....	.....	.....13,464	.....	.....83,907	(44,895)	.....	.....(5,985)	.....	.....	.....	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	.....	.....	.....20,258	.....	.....129,855	(68,647)	.....	.....(9,163)	.....	.....	.....	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	.....	.....	.....1,105	.....	.....68,279	(41,516)	.....	.....(5,571)	.....	.....	.....	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	.....	.....	.....66	.....	.....3,082	(1,759)	.....	.....(239)	.....	.....	.....	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	.....	.....	.....2,554	.....	.....143,052	(86,291)	.....	.....(11,580)	.....	.....	.....	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	.....	.....	.....1,562	.....	.....73,951	(42,572)	.....	.....(5,780)	.....	.....	.....	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	.....	.....	.....13,157	.....	.....86,674	(46,375)	.....	.....(6,183)	.....	.....	.....	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	.....	.....	.....1,290	.....	.....67,889	(40,495)	.....	.....(5,438)	.....	.....	.....	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	.....	.....	.....43,722	.....	.....277,086	(146,771)	.....	.....(19,580)	.....	.....	.....	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	.....	.....	.....21,335	.....	.....137,398	(72,083)	.....	.....(9,649)	.....	.....	.....	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	.....	.....	.....13,235	.....	.....82,968	(44,137)	.....	.....(5,883)	.....	.....	.....	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	.....	.....	.....1,008	.....	.....85,691	(52,421)	.....	.....(7,030)	.....	.....	.....	03.....
AUG 21 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/27/2019....	08/17/2021....	1,881	527,290	280.33.....	13,543	.....	.....	.....885	.....	.....34,512	(1,578)	.....	.....(3,418)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/27/2019....	08/16/2022....	17,701	5,016,707	283.42.....	152,579	.....	.....	.....57,904	.....	.....293,059	2,896	.....	.....(25,485)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/27/2019....	08/17/2022....	7,831	2,214,111	282.74.....	69,538	.....	.....	.....26,430	.....	.....134,138	437	.....	.....(11,606)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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)
AUG 22 JPMorgan MOZAIC Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/27/2019....	08/18/2022....	16,549	4,684,429	283.07.....	144,966	.....	.....	.....55,181	.....	.....278,955	1,816	.....	.....(24,172)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/27/2019....	08/19/2022....	29,916	8,513,270	284.57.....	245,612	.....	.....	.....93,631	.....	.....467,500	9,907	.....	.....(40,912)	.....	.....	.....	03.....
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	.....	.....	.....132,079	.....	.....653,363	17,417	.....	.....(57,296)	.....	.....	.....	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	.....	.....	.....47,573	.....	.....233,274	7,983	.....	.....(20,590)	.....	.....	.....	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	.....	.....	.....24,278	.....	.....119,079	3,855	.....	.....(10,479)	.....	.....	.....	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	.....	.....	.....44,870	.....	.....220,692	5,964	.....	.....(19,326)	.....	.....	.....	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	.....	.....	.....67,198	.....	.....337,855	(3,171)	.....	.....(28,876)	.....	.....	.....	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	.....	.....	.....502	.....	.....19,173	(766)	.....	.....(1,898)	.....	.....	.....	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	.....	.....	.....537	.....	.....19,758	(1,722)	.....	.....(1,988)	.....	.....	.....	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	.....	.....	.....747	.....	.....27,357	(1,346)	.....	.....(2,710)	.....	.....	.....	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	.....	.....	.....973	.....	.....35,475	(379)	.....	.....(3,526)	.....	.....	.....	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	.....	.....	.....2,785	.....	.....94,561	(1,597)	.....	.....(9,354)	.....	.....	.....	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	.....	.....	.....3,247	.....	.....107,557	(8,159)	.....	.....(10,705)	.....	.....	.....	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	.....	.....	.....1,980	.....	.....64,765	(4,141)	.....	.....(6,411)	.....	.....	.....	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	.....	.....	.....175,370	.....	.....896,951	(3,229)	.....	.....(77,382)	.....	.....	.....	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	.....	.....	.....9,631	.....	.....149,946	(771)	.....	.....(34,932)	.....	.....	.....	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	.....	.....	.....109,324	.....	.....293,520	25,927	.....	.....(47,773)	.....	.....	.....	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	.....	.....	.....103,415	.....	.....277,285	24,030	.....	.....(44,864)	.....	.....	.....	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	.....	.....	.....140,306	.....	.....404,623	11,697	.....	.....(60,724)	.....	.....	.....	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	.....	.....	.....206,836	.....	.....569,114	35,641	.....	.....(88,875)	.....	.....	.....	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	.....	.....	.....3,499	.....	.....52,582	(631)	.....	.....(11,975)	.....	.....	.....	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	.....	.....	.....2,549	.....	.....40,638	(1,781)	.....	.....(8,558)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	08/27/2019....	08/25/2021....	6,324	2,441,487	386.04.....	65,205	.....	.....	.....4,933	.....	.....72,672	(1,288)	.....	.....(16,268)	.....	.....	.....	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	.....	.....	.....5,433	.....	.....65,385	3,400	.....	.....(17,592)	.....	.....	.....	03.....
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	.....	.....	.....5,320	.....	.....17,395	(328)	.....	.....(2,589)	.....	.....	.....	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	.....	.....	.....827	.....	.....2,150	280	.....	.....(380)	.....	.....	.....	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	.....	.....	.....889	.....	.....1,889	520	.....	.....(399)	.....	.....	.....	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	.....	.....	.....4,726	.....	.....12,130	1,526	.....	.....(2,083)	.....	.....	.....	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	.....	.....	.....174	.....	.....2,160	276	.....	.....(732)	.....	.....	.....	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	.....	.....	.....4,120	.....	.....9,562	1,821	.....	.....(1,844)	.....	.....	.....	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	.....	.....	.....5,459	.....	.....12,557	2,362	.....	.....(2,386)	.....	.....	.....	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	.....	.....	.....294,153	.....	.....696,294	110,208	.....	.....(126,386)	.....	.....	.....	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	.....	.....	.....175,367	.....	.....406,403	70,203	.....	.....(74,817)	.....	.....	.....	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	.....	.....	.....101,729	.....	.....239,728	37,949	.....	.....(43,299)	.....	.....	.....	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	.....	.....	.....264,438	.....	.....605,742	108,062	.....	.....(111,757)	.....	.....	.....	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	.....	.....	.....6,181	.....	.....73,434	3,355	.....	.....(19,661)	.....	.....	.....	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	.....	.....	.....12,314	.....	.....130,569	12,165	.....	.....(39,175)	.....	.....	.....	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	.....	.....	.....8,634	.....	.....84,509	9,153	.....	.....(26,091)	.....	.....	.....	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	.....	.....	.....6,458	.....	.....63,592	6,357	.....	.....(19,201)	.....	.....	.....	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	.....	.....	.....2,686	.....	.....25,704	2,730	.....	.....(7,856)	.....	.....	.....	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	.....	.....	.....1,575	.....	.....12,787	2,204	.....	.....(4,533)	.....	.....	.....	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	.....	.....	.....4,477	.....	.....35,956	6,168	.....	.....(12,685)	.....	.....	.....	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	.....	.....	.....2,731	.....	.....7,493	422	.....	.....(1,227)	.....	.....	.....	03.....
AUG 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/04/2019....	08/26/2022....	14,172	4,205,524	296.74.....	161,643	.....	.....	.....62,720	.....	.....354,659	(181,798)	.....	.....(26,947)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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....	09/04/2019....	09/02/2022....	11,309	3,399,276	300.59.....	110,240	.....	.....43,208	.....	.....243,798	(122,073)	.....	.....(18,260)	.....	.....	.....	03.....
AUG 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	09/04/2019....	08/30/2022....	11,326	3,400,077	300.2.....	112,040	.....	.....43,725	.....	.....247,976	(124,580)	.....	.....(18,612)	.....	.....	.....	03.....
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	.....	.....34,373	.....	.....196,121	(99,108)	.....	.....(14,767)	.....	.....	.....	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	.....	.....29,484	.....	.....174,676	(88,747)	.....	.....(13,233)	.....	.....	.....	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	.....	.....54,534	.....	.....310,968	(159,072)	.....	.....(23,602)	.....	.....	.....	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	.....	.....3,920	.....	.....129,182	(73,771)	.....	.....(11,106)	.....	.....	.....	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	.....	.....53,298	.....	.....309,447	(155,354)	.....	.....(23,288)	.....	.....	.....	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	.....	.....3,828	.....	.....141,128	(83,031)	.....	.....(12,395)	.....	.....	.....	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	.....	.....2,401	.....	.....74,100	(5,879)	.....	.....(7,608)	.....	.....	.....	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	.....	.....59,449	.....	.....283,537	9,512	.....	.....(25,084)	.....	.....	.....	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	.....	.....28,014	.....	.....131,006	6,873	.....	.....(11,791)	.....	.....	.....	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	.....	.....40,763	.....	.....188,991	11,312	.....	.....(17,120)	.....	.....	.....	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	.....	.....102,605	.....	.....478,150	23,356	.....	.....(42,693)	.....	.....	.....	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	.....	.....22,136	.....	.....100,890	6,905	.....	.....(9,191)	.....	.....	.....	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	.....	.....44,726	.....	.....207,670	10,218	.....	.....(18,523)	.....	.....	.....	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	.....	.....2,794	.....	.....13,023	552	.....	.....(1,154)	.....	.....	.....	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	.....	.....9,749	.....	.....302,946	(1,283)	.....	.....(30,902)	.....	.....	.....	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	.....	.....4,158	.....	.....121,915	(3,027)	.....	.....(12,312)	.....	.....	.....	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	.....	.....1,208	.....	.....34,221	311	.....	.....(3,522)	.....	.....	.....	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	.....	.....1,330	.....	.....37,493	(122)	.....	.....(3,815)	.....	.....	.....	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	.....	.....3,403	.....	.....95,020	(1,517)	.....	.....(9,604)	.....	.....	.....	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	.....	.....3,078	.....	.....80,291	(2,111)	.....	.....(8,057)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....92,474	.....	.....440,507	17,119	.....	.....(39,207)	.....	.....	.....	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	.....	.....	.....33,065	.....	.....153,063	10,094	.....	.....(13,987)	.....	.....	.....	03.....
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	.....	.....	.....339	.....	.....5,576	(20)	.....	.....(1,305)	.....	.....	.....	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	.....	.....	.....2,849	.....	.....31,375	233	.....	.....(7,248)	.....	.....	.....	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	.....	.....	.....11,425	.....	.....131,836	(1,488)	.....	.....(29,065)	.....	.....	.....	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	.....	.....	.....1,566	.....	.....4,323	272	.....	.....(667)	.....	.....	.....	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	.....	.....	.....102,347	.....	.....259,802	31,218	.....	.....(42,984)	.....	.....	.....	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	.....	.....	.....135,020	.....	.....362,824	27,988	.....	.....(56,708)	.....	.....	.....	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	.....	.....	.....124,602	.....	.....324,372	31,782	.....	.....(51,845)	.....	.....	.....	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	.....	.....	.....257,108	.....	.....694,349	46,559	.....	.....(106,237)	.....	.....	.....	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	.....	.....	.....345,801	.....	.....948,424	52,166	.....	.....(142,883)	.....	.....	.....	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	.....	.....	.....580	.....	.....7,477	159	.....	.....(1,841)	.....	.....	.....	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	.....	.....	.....165	.....	.....1,873	125	.....	.....(524)	.....	.....	.....	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	.....	.....	.....640	.....	.....5,375	780	.....	.....(1,804)	.....	.....	.....	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	.....	.....	.....6,151	.....	.....77,951	(933)	.....	.....(17,361)	.....	.....	.....	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	.....	.....	.....3,758	.....	.....40,476	2,014	.....	.....(10,606)	.....	.....	.....	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	.....	.....	.....2,450	.....	.....28,819	(107)	.....	.....(6,506)	.....	.....	.....	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	.....	.....	.....8,051	.....	.....77,312	5,352	.....	.....(21,078)	.....	.....	.....	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	.....	.....	.....3,002	.....	.....26,650	2,533	.....	.....(7,749)	.....	.....	.....	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	.....	.....	.....306	.....	.....3,479	110	.....	.....(867)	.....	.....	.....	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	.....	.....	.....202,827	.....	.....588,604	8,643	.....	.....(83,563)	.....	.....	.....	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	.....	.....	.....349,809	.....	.....990,366	31,041	.....	.....(143,134)	.....	.....	.....	03.....

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 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)
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	.....	.....	.....187,567	.....	.....524,897	21,262	.....	.....(76,751)	.....	.....	.....	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	.....	.....	.....5,174	.....	.....58,335	89	.....	.....(13,212)	.....	.....	.....	03.....
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	.....	.....	.....8,928	.....	.....101,315	(1,525)	.....	.....(21,873)	.....	.....	.....	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	.....	.....	.....5,181	.....	.....63,019	(3,112)	.....	.....(12,526)	.....	.....	.....	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	.....	.....	.....9,994	.....	.....126,436	(9,424)	.....	.....(23,842)	.....	.....	.....	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	.....	.....	.....5,039	.....	.....54,603	(574)	.....	.....(11,865)	.....	.....	.....	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	.....	.....	.....5,361	.....	.....55,429	198	.....	.....(12,459)	.....	.....	.....	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	.....	.....	.....990	.....	.....2,804	175	.....	.....(437)	.....	.....	.....	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	.....	.....	.....194,056	.....	.....535,581	29,537	.....	.....(80,130)	.....	.....	.....	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	.....	.....	.....27,387	.....	.....165,164	(84,501)	.....	.....(11,767)	.....	.....	.....	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	.....	.....	.....33,808	.....	.....199,683	(101,566)	.....	.....(14,157)	.....	.....	.....	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	.....	.....	.....5,267	.....	.....150,950	(87,252)	.....	.....(12,243)	.....	.....	.....	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	.....	.....	.....73,604	.....	.....417,462	(220,409)	.....	.....(30,605)	.....	.....	.....	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	.....	.....	.....54,529	.....	.....312,958	(162,434)	.....	.....(22,463)	.....	.....	.....	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	.....	.....	.....39,243	.....	.....229,279	(117,672)	.....	.....(16,316)	.....	.....	.....	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	.....	.....	.....88,948	.....	.....510,070	(263,051)	.....	.....(36,397)	.....	.....	.....	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	.....	.....	.....2,273	.....	.....78,844	(45,932)	.....	.....(6,441)	.....	.....	.....	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	.....	.....	.....847	.....	.....18,511	471	.....	.....(2,194)	.....	.....	.....	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	.....	.....	.....5,432	.....	.....101,568	1,844	.....	.....(11,863)	.....	.....	.....	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	.....	.....	.....2,778	.....	.....50,801	1,494	.....	.....(5,997)	.....	.....	.....	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	.....	.....	.....26,966	.....	.....108,878	11,701	.....	.....(11,210)	.....	.....	.....	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	.....	.....	.....66,102	.....	.....269,752	25,282	.....	.....(27,294)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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....	09/13/2022....	9,412	2,701,164	286.99.....	78,591	.....	.....	.....31,857	.....	.....130,453	11,631	.....	.....(13,126)	.....	.....	.....	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	.....	.....	.....24,206	.....	.....101,084	6,687	.....	.....(9,951)	.....	.....	.....	03.....
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	.....	.....	.....40,259	.....	.....169,371	9,187	.....	.....(16,511)	.....	.....	.....	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	.....	.....	.....64,113	.....	.....253,355	29,619	.....	.....(26,232)	.....	.....	.....	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	.....	.....	.....99,094	.....	.....398,191	39,307	.....	.....(40,274)	.....	.....	.....	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	.....	.....	.....32,100	.....	.....127,410	13,785	.....	.....(13,017)	.....	.....	.....	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	.....	.....	.....2,925	.....	.....63,713	720	.....	.....(7,466)	.....	.....	.....	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	.....	.....	.....20,610	.....	.....83,146	7,619	.....	.....(8,340)	.....	.....	.....	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	.....	.....	.....56,517	.....	.....225,062	23,011	.....	.....(22,817)	.....	.....	.....	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	.....	.....	.....34,042	.....	.....130,985	17,071	.....	.....(13,710)	.....	.....	.....	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	.....	.....	.....1,945	.....	.....42,627	14	.....	.....(4,966)	.....	.....	.....	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	.....	.....	.....3,517	.....	.....73,036	(4,457)	.....	.....(8,499)	.....	.....	.....	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	.....	.....	.....3,563	.....	.....73,557	(1,340)	.....	.....(8,496)	.....	.....	.....	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	.....	.....	.....2,051	.....	.....41,829	(1,473)	.....	.....(4,831)	.....	.....	.....	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	.....	.....	.....5,724	.....	.....115,270	(3,535)	.....	.....(13,305)	.....	.....	.....	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	.....	.....	.....2,590	.....	.....51,909	19	.....	.....(6,021)	.....	.....	.....	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	.....	.....	.....6,685	.....	.....127,293	1,031	.....	.....(14,776)	.....	.....	.....	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	.....	.....	.....810	.....	.....12,142	(604)	.....	.....(2,577)	.....	.....	.....	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	.....	.....	.....6,980	.....	.....47,865	6,951	.....	.....(15,061)	.....	.....	.....	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	.....	.....	.....2,006	.....	.....5,824	(111)	.....	.....(820)	.....	.....	.....	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	.....	.....	.....168,068	.....	.....427,235	41,027	.....	.....(68,766)	.....	.....	.....	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	.....	.....	.....195,877	.....	.....481,902	57,591	.....	.....(79,603)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....165,484	.....	.....416,658	41,703	.....	.....(67,103)	.....	.....	.....	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	.....	.....	.....237,414	.....	.....562,217	82,182	.....	.....(95,627)	.....	.....	.....	03.....
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	.....	.....	.....328	.....	.....3,454	111	.....	.....(863)	.....	.....	.....	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	.....	.....	.....265	.....	.....3,493	(434)	.....	.....(649)	.....	.....	.....	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	.....	.....	.....268	.....	.....1,875	305	.....	.....(624)	.....	.....	.....	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	.....	.....	.....16,813	.....	.....157,644	5,717	.....	.....(39,077)	.....	.....	.....	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	.....	.....	.....10,561	.....	.....107,361	103	.....	.....(24,545)	.....	.....	.....	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	.....	.....	.....7,643	.....	.....75,353	12	.....	.....(17,104)	.....	.....	.....	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	.....	.....	.....6,303	.....	.....62,210	(330)	.....	.....(13,935)	.....	.....	.....	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	.....	.....	.....4,000	.....	.....38,400	101	.....	.....(8,735)	.....	.....	.....	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	.....	.....	.....2,183	.....	.....22,511	2,317	.....	.....(6,917)	.....	.....	.....	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	.....	.....	.....2,929	.....	.....27,596	965	.....	.....(6,782)	.....	.....	.....	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	.....	.....	.....2,560	.....	.....17,914	2,344	.....	.....(5,439)	.....	.....	.....	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	.....	.....	.....19,895	.....	.....174,785	5,955	.....	.....(42,256)	.....	.....	.....	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	.....	.....	.....5,589	.....	.....15,520	425	.....	.....(2,271)	.....	.....	.....	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	.....	.....	.....183,006	.....	.....447,304	55,570	.....	.....(73,240)	.....	.....	.....	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	.....	.....	.....150,290	.....	.....372,377	42,287	.....	.....(60,144)	.....	.....	.....	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	.....	.....	.....209,209	.....	.....520,276	56,273	.....	.....(83,167)	.....	.....	.....	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	.....	.....	.....991	.....	.....26,048	(74)	.....	.....(2,115)	.....	.....	.....	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	.....	.....	.....16,685	.....	.....89,804	655	.....	.....(6,632)	.....	.....	.....	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	.....	.....	.....24,188	.....	.....131,129	(556)	.....	.....(9,590)	.....	.....	.....	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	.....	.....	.....2,101	.....	.....56,918	(2,132)	.....	.....(4,478)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....3,967	.....	.....102,842	(5,149)	.....	.....(8,081)	.....	.....	.....	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	.....	.....	.....7,179	.....	.....184,009	(8,278)	.....	.....(14,458)	.....	.....	.....	03.....
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	.....	.....	.....1,910	.....	.....48,421	(2,522)	.....	.....(3,802)	.....	.....	.....	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	.....	.....	.....3,995	.....	.....98,992	(7,897)	.....	.....(7,871)	.....	.....	.....	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	.....	.....	.....55,487	.....	.....297,361	5,305	.....	.....(22,201)	.....	.....	.....	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	.....	.....	.....28,572	.....	.....155,250	83	.....	.....(11,405)	.....	.....	.....	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	.....	.....	.....13,639	.....	.....73,482	592	.....	.....(5,431)	.....	.....	.....	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	.....	.....	.....243	.....	.....2,472	180	.....	.....(691)	.....	.....	.....	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	.....	.....	.....123,921	.....	.....327,570	24,875	.....	.....(49,471)	.....	.....	.....	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	.....	.....	.....275,543	.....	.....743,656	42,374	.....	.....(109,269)	.....	.....	.....	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	.....	.....	.....139,434	.....	.....375,977	21,736	.....	.....(55,294)	.....	.....	.....	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	.....	.....	.....2,005	.....	.....12,621	2,224	.....	.....(4,275)	.....	.....	.....	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	.....	.....	.....12,562	.....	.....97,680	7,480	.....	.....(25,876)	.....	.....	.....	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	.....	.....	.....6,960	.....	.....64,868	70	.....	.....(14,175)	.....	.....	.....	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	.....	.....	.....3,934	.....	.....35,916	199	.....	.....(7,921)	.....	.....	.....	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	.....	.....	.....8,354	.....	.....56,239	7,040	.....	.....(16,636)	.....	.....	.....	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	.....	.....	.....6,952	.....	.....48,432	5,201	.....	.....(13,694)	.....	.....	.....	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	.....	.....	.....1,073	.....	.....3,356	(180)	.....	.....(441)	.....	.....	.....	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	.....	.....	.....2,141	.....	.....5,318	690	.....	.....(871)	.....	.....	.....	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	.....	.....	.....3,270	.....	.....77,977	(5,964)	.....	.....(6,415)	.....	.....	.....	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	.....	.....	.....43,469	.....	.....227,370	81	.....	.....(16,905)	.....	.....	.....	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	.....	.....	.....31,470	.....	.....164,945	(1,057)	.....	.....(12,210)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....9,222	.....	.....211,770	(15,757)	.....	.....(17,336)	.....	.....	.....	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	.....	.....	.....2,675	.....	.....61,125	(4,005)	.....	.....(4,975)	.....	.....	.....	03.....
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	.....	.....	.....1,958	.....	.....43,986	(3,428)	.....	.....(3,605)	.....	.....	.....	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	.....	.....	.....5,962	.....	.....132,815	(9,828)	.....	.....(10,866)	.....	.....	.....	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	.....	.....	.....4,274	.....	.....95,529	(6,675)	.....	.....(7,790)	.....	.....	.....	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	.....	.....	.....49,755	.....	.....263,885	(3,475)	.....	.....(19,473)	.....	.....	.....	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	.....	.....	.....18,024	.....	.....94,752	(94)	.....	.....(7,039)	.....	.....	.....	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	.....	.....	.....29,450	.....	.....155,623	(2,282)	.....	.....(11,475)	.....	.....	.....	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	.....	.....	.....1,629	.....	.....23,079	(1,311)	.....	.....(4,599)	.....	.....	.....	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	.....	.....	.....3,187	.....	.....21,308	2,143	.....	.....(5,809)	.....	.....	.....	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	.....	.....	.....8,601	.....	.....72,786	121	.....	.....(15,677)	.....	.....	.....	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	.....	.....	.....3,941	.....	.....10,244	878	.....	.....(1,565)	.....	.....	.....	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	.....	.....	.....3,324	.....	.....8,309	932	.....	.....(1,310)	.....	.....	.....	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	.....	.....	.....86,208	.....	.....228,920	14,961	.....	.....(33,961)	.....	.....	.....	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	.....	.....	.....86,806	.....	.....218,716	22,710	.....	.....(33,973)	.....	.....	.....	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	.....	.....	.....124,196	.....	.....309,544	34,450	.....	.....(48,502)	.....	.....	.....	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	.....	.....	.....458,275	.....	.....1,172,190	103,751	.....	.....(177,808)	.....	.....	.....	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	.....	.....	.....88,379	.....	.....218,856	24,871	.....	.....(34,288)	.....	.....	.....	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	.....	.....	.....471	.....	.....4,331	371	.....	.....(1,233)	.....	.....	.....	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	.....	.....	.....408	.....	.....4,839	(226)	.....	.....(969)	.....	.....	.....	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	.....	.....	.....735	.....	.....8,351	(631)	.....	.....(1,563)	.....	.....	.....	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	.....	.....	.....20,821	.....	.....188,777	(326)	.....	.....(40,847)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.57

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....5,037	.....	.....35,519	3,239	.....	.....(9,568)	.....	.....	.....	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	.....	.....	.....4,867	.....	.....41,763	282	.....	.....(9,150)	.....	.....	.....	03.....
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	.....	.....	.....7,230	.....	.....59,056	1,408	.....	.....(13,452)	.....	.....	.....	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	.....	.....	.....7,901	.....	.....57,561	3,903	.....	.....(14,550)	.....	.....	.....	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	.....	.....	.....692	.....	.....7,763	(252)	.....	.....(1,623)	.....	.....	.....	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	.....	.....	.....7,280	.....	.....48,208	3,945	.....	.....(12,390)	.....	.....	.....	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	.....	.....	.....12,322	.....	.....95,941	959	.....	.....(20,971)	.....	.....	.....	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	.....	.....	.....896	.....	.....1,955	438	.....	.....(365)	.....	.....	.....	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	.....	.....	.....98,319	.....	.....244,567	24,884	.....	.....(37,897)	.....	.....	.....	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	.....	.....	.....164,243	.....	.....407,276	42,053	.....	.....(63,171)	.....	.....	.....	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	.....	.....	.....206,539	.....	.....524,412	42,861	.....	.....(78,929)	.....	.....	.....	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	.....	.....	.....123,945	.....	.....306,826	31,295	.....	.....(47,365)	.....	.....	.....	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	.....	.....	.....132,757	.....	.....323,118	37,294	.....	.....(50,733)	.....	.....	.....	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	.....	.....	.....281	.....	.....1,966	215	.....	.....(560)	.....	.....	.....	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	.....	.....	.....853	.....	.....6,605	409	.....	.....(1,674)	.....	.....	.....	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	.....	.....	.....664	.....	.....4,698	404	.....	.....(1,249)	.....	.....	.....	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	.....	.....	.....6,045	.....	.....48,749	933	.....	.....(11,017)	.....	.....	.....	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	.....	.....	.....4,307	.....	.....34,119	561	.....	.....(7,618)	.....	.....	.....	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	.....	.....	.....9,939	.....	.....78,571	1,080	.....	.....(17,412)	.....	.....	.....	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	.....	.....	.....4,000	.....	.....32,536	(98)	.....	.....(6,939)	.....	.....	.....	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	.....	.....	.....5,983	.....	.....36,261	4,515	.....	.....(10,282)	.....	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/17/2019....	10/01/2021....	7,613	2,291,676	301.04.....	48,382	.....	.....	.....6,260	.....	.....154,209	(87,982)	.....	.....(12,279)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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....	09/06/2022....	6,509	1,975,417	303.47.....	50,841	.....	.....20,898	.....	.....124,222	(62,862)	.....	.....(8,692)	.....	.....	.....	03.....
OCT 21 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	10/17/2019....	10/15/2021....	2,341	699,919	298.96.....	16,985	.....	.....2,483	.....	.....52,287	(30,335)	.....	.....(4,227)	.....	.....	.....	03.....
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	.....	.....41,173	.....	.....237,369	(120,842)	.....	.....(16,621)	.....	.....	.....	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	.....	.....4,911	.....	.....129,941	(74,775)	.....	.....(10,427)	.....	.....	.....	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	.....	.....25,384	.....	.....145,626	(73,737)	.....	.....(10,158)	.....	.....	.....	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	.....	.....70,377	.....	.....400,623	(204,998)	.....	.....(28,156)	.....	.....	.....	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	.....	.....79,721	.....	.....442,621	(225,135)	.....	.....(30,927)	.....	.....	.....	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	.....	.....49,297	.....	.....279,441	(142,257)	.....	.....(19,549)	.....	.....	.....	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	.....	.....41,827	.....	.....240,059	(122,591)	.....	.....(16,848)	.....	.....	.....	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	.....	.....5,614	.....	.....129,449	(73,163)	.....	.....(10,231)	.....	.....	.....	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	.....	.....59,159	.....	.....329,090	(164,889)	.....	.....(22,755)	.....	.....	.....	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	.....	.....33,314	.....	.....184,122	(92,379)	.....	.....(12,732)	.....	.....	.....	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	.....	.....82,430	.....	.....464,435	(236,232)	.....	.....(32,471)	.....	.....	.....	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	.....	.....26,818	.....	.....156,813	(78,172)	.....	.....(10,899)	.....	.....	.....	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	.....	.....35,029	.....	.....194,339	(99,774)	.....	.....(13,710)	.....	.....	.....	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	.....	.....31,379	.....	.....171,773	(87,326)	.....	.....(11,992)	.....	.....	.....	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	.....	.....6,922	.....	.....197,674	(114,871)	.....	.....(16,019)	.....	.....	.....	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	.....	.....11,390	.....	.....212,423	(13,770)	.....	.....(20,037)	.....	.....	.....	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	.....	.....31,274	.....	.....147,784	1,388	.....	.....(12,134)	.....	.....	.....	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	.....	.....31,506	.....	.....147,583	3,323	.....	.....(12,198)	.....	.....	.....	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	.....	.....22,760	.....	.....106,734	1,950	.....	.....(8,794)	.....	.....	.....	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	.....	.....31,508	.....	.....147,370	2,805	.....	.....(12,146)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....23,638	.....	.....109,310	3,525	.....	.....(9,093)	.....	.....	.....	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	.....	.....71,291	.....	.....329,555	9,282	.....	.....(27,252)	.....	.....	.....	03.....
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	.....	.....63,808	.....	.....295,644	6,425	.....	.....(24,338)	.....	.....	.....	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	.....	.....35,880	.....	.....165,629	4,212	.....	.....(13,656)	.....	.....	.....	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	.....	.....24,708	.....	.....112,638	4,507	.....	.....(9,386)	.....	.....	.....	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	.....	.....29,254	.....	.....132,661	5,804	.....	.....(11,086)	.....	.....	.....	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	.....	.....11,730	.....	.....216,796	(13,874)	.....	.....(20,439)	.....	.....	.....	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	.....	.....7,346	.....	.....135,468	(6,360)	.....	.....(12,676)	.....	.....	.....	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	.....	.....1,797	.....	.....32,746	(1,745)	.....	.....(3,072)	.....	.....	.....	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	.....	.....4,558	.....	.....83,458	(3,098)	.....	.....(7,791)	.....	.....	.....	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	.....	.....12,440	.....	.....214,914	(18,450)	.....	.....(20,490)	.....	.....	.....	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	.....	.....2,866	.....	.....49,751	(3,285)	.....	.....(4,679)	.....	.....	.....	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	.....	.....3,353	.....	.....58,160	(1,142)	.....	.....(5,424)	.....	.....	.....	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	.....	.....11,631	.....	.....200,295	(7,325)	.....	.....(18,651)	.....	.....	.....	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	.....	.....433	.....	.....3,899	149	.....	.....(957)	.....	.....	.....	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	.....	.....2,725	.....	.....5,913	1,252	.....	.....(1,069)	.....	.....	.....	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	.....	.....1,068	.....	.....1,564	858	.....	.....(410)	.....	.....	.....	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	.....	.....91,682	.....	.....233,504	17,436	.....	.....(35,043)	.....	.....	.....	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	.....	.....151,996	.....	.....375,882	36,765	.....	.....(57,975)	.....	.....	.....	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	.....	.....266,475	.....	.....679,921	47,124	.....	.....(100,999)	.....	.....	.....	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	.....	.....90,746	.....	.....221,574	23,372	.....	.....(34,393)	.....	.....	.....	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	.....	.....2,241	.....	.....19,764	362	.....	.....(4,566)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....564	.....	.....5,291	(304)	.....	.....(1,031)	.....	.....	.....	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	.....	.....	.....9,468	.....	.....75,724	(270)	.....	.....(16,184)	.....	.....	.....	03.....
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	.....	.....	.....12,286	.....	.....89,880	2,505	.....	.....(20,422)	.....	.....	.....	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	.....	.....	.....13,601	.....	.....99,853	2,283	.....	.....(22,405)	.....	.....	.....	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	.....	.....	.....9,829	.....	.....74,595	270	.....	.....(16,046)	.....	.....	.....	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	.....	.....	.....7,418	.....	.....44,478	4,843	.....	.....(12,000)	.....	.....	.....	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	.....	.....	.....6,432	.....	.....40,217	3,489	.....	.....(10,315)	.....	.....	.....	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	.....	.....	.....430	.....	.....3,082	316	.....	.....(870)	.....	.....	.....	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	.....	.....	.....22,660	.....	.....123,928	15,444	.....	.....(34,056)	.....	.....	.....	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	.....	.....	.....2,885	.....	.....6,313	1,165	.....	.....(1,104)	.....	.....	.....	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	.....	.....	.....2,081	.....	.....4,381	923	.....	.....(782)	.....	.....	.....	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	.....	.....	.....106,070	.....	.....237,920	37,564	.....	.....(39,931)	.....	.....	.....	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	.....	.....	.....89,935	.....	.....203,850	29,947	.....	.....(33,643)	.....	.....	.....	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	.....	.....	.....137,930	.....	.....313,989	44,696	.....	.....(51,490)	.....	.....	.....	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	.....	.....	.....357,535	.....	.....813,554	113,907	.....	.....(132,646)	.....	.....	.....	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	.....	.....	.....122,822	.....	.....273,565	43,240	.....	.....(45,565)	.....	.....	.....	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	.....	.....	.....790	.....	.....5,542	561	.....	.....(1,550)	.....	.....	.....	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	.....	.....	.....1,229	.....	.....8,103	838	.....	.....(2,239)	.....	.....	.....	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	.....	.....	.....15,440	.....	.....103,109	4,896	.....	.....(24,644)	.....	.....	.....	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	.....	.....	.....6,671	.....	.....40,608	3,793	.....	.....(10,646)	.....	.....	.....	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	.....	.....	.....14,008	.....	.....83,131	8,010	.....	.....(21,778)	.....	.....	.....	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	.....	.....	.....9,132	.....	.....56,428	4,121	.....	.....(14,078)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	10/31/2019....	10/27/2021....	5,471	2,125,960	388.57.....	54,220	.....	.....	.....8,849	.....	.....55,368	3,516	.....	.....(13,525)	.....	.....	.....	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	.....	.....	.....4,783	.....	.....28,366	2,471	.....	.....(7,249)	.....	.....	.....	03.....
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	.....	.....	.....3,051	.....	.....58,604	(32,102)	.....	.....(4,586)	.....	.....	.....	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	.....	.....	.....34,290	.....	.....179,889	(92,592)	.....	.....(12,965)	.....	.....	.....	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	.....	.....	.....32,127	.....	.....174,920	(87,661)	.....	.....(12,198)	.....	.....	.....	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	.....	.....	.....33,761	.....	.....181,478	(90,809)	.....	.....(12,629)	.....	.....	.....	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	.....	.....	.....8,816	.....	.....166,356	(94,027)	.....	.....(13,248)	.....	.....	.....	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	.....	.....	.....73,928	.....	.....391,303	(197,371)	.....	.....(27,425)	.....	.....	.....	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	.....	.....	.....52,522	.....	.....278,160	(140,226)	.....	.....(19,486)	.....	.....	.....	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	.....	.....	.....10,899	.....	.....59,971	(28,763)	.....	.....(4,174)	.....	.....	.....	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	.....	.....	.....43,085	.....	.....232,845	(116,598)	.....	.....(16,220)	.....	.....	.....	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	.....	.....	.....7,460	.....	.....150,997	(87,517)	.....	.....(12,346)	.....	.....	.....	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	.....	.....	.....3,840	.....	.....60,427	(2,909)	.....	.....(6,155)	.....	.....	.....	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	.....	.....	.....4,516	.....	.....63,932	(560)	.....	.....(6,442)	.....	.....	.....	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	.....	.....	.....152,275	.....	.....664,753	11,139	.....	.....(57,352)	.....	.....	.....	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	.....	.....	.....65,001	.....	.....283,175	4,506	.....	.....(24,429)	.....	.....	.....	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	.....	.....	.....31,988	.....	.....138,485	3,607	.....	.....(11,998)	.....	.....	.....	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	.....	.....	.....66,675	.....	.....290,056	3,386	.....	.....(24,954)	.....	.....	.....	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	.....	.....	.....99,477	.....	.....432,786	3,623	.....	.....(37,156)	.....	.....	.....	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	.....	.....	.....100,746	.....	.....434,147	9,728	.....	.....(37,397)	.....	.....	.....	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	.....	.....	.....32,063	.....	.....137,845	3,291	.....	.....(11,878)	.....	.....	.....	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	.....	.....	.....80,819	.....	.....347,178	7,421	.....	.....(29,878)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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....	11/03/2022....	10,617	3,032,551	285.63.....	84,724	.....	.....	.....38,052	.....	.....161,009	7,237	.....	.....(14,036)	.....	.....	.....	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	.....	.....	.....9,529	.....	.....145,825	(5,083)	.....	.....(14,755)	.....	.....	.....	03.....
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	.....	.....	.....76,423	.....	.....325,263	10,745	.....	.....(28,138)	.....	.....	.....	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	.....	.....	.....4,677	.....	.....70,985	(2,610)	.....	.....(7,179)	.....	.....	.....	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	.....	.....	.....10,050	.....	.....151,500	(2,993)	.....	.....(15,298)	.....	.....	.....	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	.....	.....	.....14,977	.....	.....221,478	(13,259)	.....	.....(22,612)	.....	.....	.....	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	.....	.....	.....3,587	.....	.....53,190	(2,905)	.....	.....(5,415)	.....	.....	.....	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	.....	.....	.....14,171	.....	.....205,694	(3,077)	.....	.....(20,701)	.....	.....	.....	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	.....	.....	.....5,274	.....	.....75,589	(40)	.....	.....(7,642)	.....	.....	.....	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	.....	.....	.....10,462	.....	.....149,468	(4,509)	.....	.....(15,040)	.....	.....	.....	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	.....	.....	.....18,825	.....	.....111,656	9,600	.....	.....(28,422)	.....	.....	.....	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	.....	.....	.....21,348	.....	.....48,594	6,977	.....	.....(7,972)	.....	.....	.....	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	.....	.....	.....5,173	.....	.....11,960	1,561	.....	.....(1,932)	.....	.....	.....	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	.....	.....	.....109,961	.....	.....242,410	40,773	.....	.....(40,816)	.....	.....	.....	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	.....	.....	.....108,021	.....	.....238,384	39,669	.....	.....(40,014)	.....	.....	.....	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	.....	.....	.....213,830	.....	.....464,508	82,260	.....	.....(78,726)	.....	.....	.....	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	.....	.....	.....102,551	.....	.....228,541	35,598	.....	.....(37,756)	.....	.....	.....	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	.....	.....	.....3,917	.....	.....22,162	2,227	.....	.....(5,769)	.....	.....	.....	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	.....	.....	.....10,109	.....	.....57,544	5,437	.....	.....(14,770)	.....	.....	.....	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	.....	.....	.....4,076	.....	.....22,841	2,269	.....	.....(5,907)	.....	.....	.....	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	.....	.....	.....6,084	.....	.....28,598	5,340	.....	.....(8,746)	.....	.....	.....	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	.....	.....	.....7,320	.....	.....35,486	5,947	.....	.....(10,440)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	11/06/2019....	09/12/2022....	370	149,315	403.39.....	2,935	.....	.....	.....1,237	.....	.....2,233	838	.....	.....(511)	.....	.....	.....	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	.....	.....	.....7,725	.....	.....15,849	3,687	.....	.....(2,903)	.....	.....	.....	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....	834	320,465	384.37.....	12,614	.....	.....	.....5,627	.....	.....14,050	896	.....	.....(2,104)	.....	.....	.....	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	.....	.....	.....37,937	.....	.....207,026	(107,288)	.....	.....(13,799)	.....	.....	.....	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	.....	.....	.....38,762	.....	.....219,371	(111,656)	.....	.....(14,270)	.....	.....	.....	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	.....	.....	.....31,169	.....	.....175,966	(90,508)	.....	.....(11,571)	.....	.....	.....	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	.....	.....	.....8,197	.....	.....151,077	(87,651)	.....	.....(11,335)	.....	.....	.....	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	.....	.....	.....7,580	.....	.....41,202	(21,397)	.....	.....(2,758)	.....	.....	.....	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	.....	.....	.....32,029	.....	.....178,469	(91,675)	.....	.....(11,718)	.....	.....	.....	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	.....	.....	.....1,197	.....	.....19,512	(11,937)	.....	.....(1,619)	.....	.....	.....	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	.....	.....	.....6,501	.....	.....125,849	(72,445)	.....	.....(9,346)	.....	.....	.....	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	.....	.....	.....467	.....	.....3,186	301	.....	.....(863)	.....	.....	.....	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	.....	.....	.....2,021	.....	.....4,483	787	.....	.....(762)	.....	.....	.....	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	.....	.....	.....15,783	.....	.....37,072	4,445	.....	.....(5,809)	.....	.....	.....	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	.....	.....	.....64,520	.....	.....143,709	23,525	.....	.....(23,754)	.....	.....	.....	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	.....	.....	.....137,910	.....	.....333,430	31,108	.....	.....(50,462)	.....	.....	.....	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	.....	.....	.....107,049	.....	.....252,632	28,497	.....	.....(39,089)	.....	.....	.....	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	.....	.....	.....198,490	.....	.....478,446	44,132	.....	.....(72,043)	.....	.....	.....	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	.....	.....	.....130,805	.....	.....305,311	36,478	.....	.....(47,478)	.....	.....	.....	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	.....	.....	.....678	.....	.....6,036	(447)	.....	.....(1,159)	.....	.....	.....	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	.....	.....	.....13,392	.....	.....83,295	3,752	.....	.....(19,101)	.....	.....	.....	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	.....	.....	.....6,770	.....	.....40,555	2,579	.....	.....(9,655)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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....	11/08/2021....	3,671	1,419,773	386.72.....	36,970	.....	.....	.....6,638	.....	.....43,118	596	.....	.....(9,251)	.....	.....	.....	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	.....	.....	.....5,824	.....	.....35,610	1,492	.....	.....(8,052)	.....	.....	.....	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....	2,590	1,005,343	388.12.....	24,685	.....	.....	.....4,488	.....	.....27,608	991	.....	.....(6,158)	.....	.....	.....	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	.....	.....	.....8,841	.....	.....47,897	4,754	.....	.....(12,130)	.....	.....	.....	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	.....	.....	.....6,560	.....	.....39,951	1,402	.....	.....(8,869)	.....	.....	.....	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	.....	.....	.....2,319	.....	.....33,241	(494)	.....	.....(3,305)	.....	.....	.....	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	.....	.....	.....14,315	.....	.....186,116	(1,653)	.....	.....(18,387)	.....	.....	.....	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	.....	.....	.....86,541	.....	.....372,340	6,555	.....	.....(31,665)	.....	.....	.....	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	.....	.....	.....68,767	.....	.....294,697	6,277	.....	.....(25,109)	.....	.....	.....	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	.....	.....	.....52,258	.....	.....223,769	4,451	.....	.....(19,046)	.....	.....	.....	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	.....	.....	.....86,828	.....	.....372,025	5,261	.....	.....(31,579)	.....	.....	.....	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	.....	.....	.....45,276	.....	.....193,122	4,266	.....	.....(16,432)	.....	.....	.....	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	.....	.....	.....143,905	.....	.....611,409	14,668	.....	.....(51,916)	.....	.....	.....	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	.....	.....	.....50,872	.....	.....214,879	6,955	.....	.....(18,318)	.....	.....	.....	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	.....	.....	.....76,117	.....	.....322,677	6,751	.....	.....(27,351)	.....	.....	.....	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	.....	.....	.....108,330	.....	.....459,857	6,330	.....	.....(38,848)	.....	.....	.....	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	.....	.....	.....21,815	.....	.....303,531	(10,070)	.....	.....(30,162)	.....	.....	.....	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	.....	.....	.....107,569	.....	.....456,085	6,133	.....	.....(38,500)	.....	.....	.....	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	.....	.....	.....16,654	.....	.....230,539	(5,209)	.....	.....(22,852)	.....	.....	.....	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	.....	.....	.....5,695	.....	.....78,530	(3,251)	.....	.....(7,816)	.....	.....	.....	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	.....	.....	.....13,814	.....	.....187,960	(7,322)	.....	.....(18,671)	.....	.....	.....	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	.....	.....	.....7,006	.....	.....95,469	(1,438)	.....	.....(9,471)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.65

1	2	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)
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	.....	.....	.....21,559	.....	.....286,388	(7,663)	.....	.....(28,295)	.....	.....	.....	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	.....	.....	.....16,042	.....	.....209,714	(11,206)	.....	.....(20,904)	.....	.....	.....	03.....
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	.....	.....	.....7,787	.....	.....101,964	(2,754)	.....	.....(10,075)	.....	.....	.....	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	.....	.....	.....778	.....	.....4,856	419	.....	.....(1,268)	.....	.....	.....	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	.....	.....	.....3,043	.....	.....6,156	1,439	.....	.....(1,128)	.....	.....	.....	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	.....	.....	.....12,866	.....	.....28,781	4,087	.....	.....(4,706)	.....	.....	.....	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	.....	.....	.....4,735	.....	.....10,587	1,480	.....	.....(1,722)	.....	.....	.....	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	.....	.....	.....129,051	.....	.....277,480	48,015	.....	.....(46,840)	.....	.....	.....	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	.....	.....	.....102,823	.....	.....220,699	38,037	.....	.....(37,095)	.....	.....	.....	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	.....	.....	.....80,063	.....	.....175,890	26,604	.....	.....(28,825)	.....	.....	.....	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	.....	.....	.....226,707	.....	.....475,417	90,017	.....	.....(81,142)	.....	.....	.....	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	.....	.....	.....113,176	.....	.....241,348	42,170	.....	.....(40,507)	.....	.....	.....	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	.....	.....	.....23,291	.....	.....127,434	10,373	.....	.....(31,483)	.....	.....	.....	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	.....	.....	.....7,555	.....	.....36,438	5,431	.....	.....(10,211)	.....	.....	.....	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	.....	.....	.....12,895	.....	.....63,030	8,419	.....	.....(17,048)	.....	.....	.....	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	.....	.....	.....9,255	.....	.....45,858	5,663	.....	.....(12,148)	.....	.....	.....	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	.....	.....	.....8,229	.....	.....40,522	5,028	.....	.....(10,722)	.....	.....	.....	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	.....	.....	.....4,948	.....	.....23,404	3,351	.....	.....(6,403)	.....	.....	.....	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	.....	.....	.....6,225	.....	.....32,562	2,789	.....	.....(7,997)	.....	.....	.....	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	.....	.....	.....2,354	.....	.....5,539	620	.....	.....(890)	.....	.....	.....	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	.....	.....	.....1,682	.....	.....11,583	153	.....	.....(2,676)	.....	.....	.....	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	.....	.....	.....7,344	.....	.....35,035	4,018	.....	.....(9,043)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.66

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Cod e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....11,283	.....	.....48,673	8,410	.....	.....(13,892)	.....	.....	.....	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	.....	.....	.....9,154	.....	.....34,927	8,394	.....	.....(11,117)	.....	.....	.....	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....	638	246,554	386.63.....	9,655	.....	.....	.....4,506	.....	.....9,864	1,353	.....	.....(1,597)	.....	.....	.....	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	.....	.....	.....31,429	.....	.....62,936	13,688	.....	.....(11,130)	.....	.....	.....	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	.....	.....	.....198,032	.....	.....404,307	80,958	.....	.....(70,130)	.....	.....	.....	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	.....	.....	.....142,479	.....	.....294,932	54,762	.....	.....(50,159)	.....	.....	.....	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	.....	.....	.....194,013	.....	.....398,875	76,203	.....	.....(68,164)	.....	.....	.....	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	.....	.....	.....287,092	.....	.....576,264	121,124	.....	.....(100,275)	.....	.....	.....	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	.....	.....	.....138,190	.....	.....273,121	61,180	.....	.....(48,266)	.....	.....	.....	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	.....	.....	.....1,631	.....	.....11,020	(68)	.....	.....(2,445)	.....	.....	.....	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	.....	.....	.....1,552	.....	.....7,385	1,336	.....	.....(2,250)	.....	.....	.....	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	.....	.....	.....2,794	.....	.....17,167	(26)	.....	.....(3,749)	.....	.....	.....	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	.....	.....	.....1,035	.....	.....4,190	939	.....	.....(1,320)	.....	.....	.....	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	.....	.....	.....22,679	.....	.....102,238	16,467	.....	.....(28,915)	.....	.....	.....	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	.....	.....	.....12,350	.....	.....61,522	6,400	.....	.....(15,747)	.....	.....	.....	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	.....	.....	.....22,492	.....	.....100,514	15,867	.....	.....(28,076)	.....	.....	.....	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	.....	.....	.....14,838	.....	.....76,295	5,612	.....	.....(18,393)	.....	.....	.....	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	.....	.....	.....7,628	.....	.....99,300	(2,502)	.....	.....(9,748)	.....	.....	.....	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	.....	.....	.....125,549	.....	.....531,733	6,348	.....	.....(44,350)	.....	.....	.....	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	.....	.....	.....128,877	.....	.....545,402	5,025	.....	.....(45,436)	.....	.....	.....	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	.....	.....	.....74,658	.....	.....314,196	6,165	.....	.....(26,268)	.....	.....	.....	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			114,957		485,105	1,972		(40,289)				03.....

SCHEDULE DB - PART A - SECTION 1

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QE06.67

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....186,580	.....	.....782,189	11,634	.....	.....(65,009)	.....	.....	.....	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	.....	.....	.....91,518	.....	.....383,373	4,522	.....	.....(31,825)	.....	.....	.....	03.....
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	.....	.....	.....107,692	.....	.....451,486	1,776	.....	.....(37,377)	.....	.....	.....	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	.....	.....	.....106,959	.....	.....447,356	3,191	.....	.....(37,050)	.....	.....	.....	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	.....	.....	.....85,540	.....	.....358,480	(3,692)	.....	.....(29,575)	.....	.....	.....	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	.....	.....	.....20,040	.....	.....254,459	(8,225)	.....	.....(24,902)	.....	.....	.....	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	.....	.....	.....21,690	.....	.....274,109	(5,922)	.....	.....(26,768)	.....	.....	.....	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	.....	.....	.....5,317	.....	.....67,106	(1,944)	.....	.....(6,560)	.....	.....	.....	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	.....	.....	.....5,433	.....	.....67,683	(2,046)	.....	.....(6,614)	.....	.....	.....	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	.....	.....	.....12,041	.....	.....146,870	(2,894)	.....	.....(14,271)	.....	.....	.....	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	.....	.....	.....7,995	.....	.....96,937	(943)	.....	.....(9,415)	.....	.....	.....	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	.....	.....	.....9,195	.....	.....109,454	(6,143)	.....	.....(10,756)	.....	.....	.....	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	.....	.....	.....30,024	.....	.....358,792	(10,529)	.....	.....(34,895)	.....	.....	.....	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	.....	.....	.....26,717	.....	.....123,564	16,799	.....	.....(32,523)	.....	.....	.....	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	.....	.....	.....19,397	.....	.....42,292	6,645	.....	.....(6,797)	.....	.....	.....	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	.....	.....	.....124,158	.....	.....266,381	45,547	.....	.....(43,515)	.....	.....	.....	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	.....	.....	.....203,419	.....	.....453,098	61,506	.....	.....(70,737)	.....	.....	.....	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	.....	.....	.....406,009	.....	.....897,495	125,586	.....	.....(140,370)	.....	.....	.....	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	.....	.....	.....100,583	.....	.....233,132	22,867	.....	.....(34,776)	.....	.....	.....	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	.....	.....	.....12,487	.....	.....62,361	5,924	.....	.....(15,201)	.....	.....	.....	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	.....	.....	.....16,767	.....	.....82,943	7,681	.....	.....(20,006)	.....	.....	.....	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	.....	.....	.....6,137	.....	.....30,099	2,849	.....	.....(7,272)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.68

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....4,279	.....	.....22,928	995	.....	.....(5,038)	.....	.....	.....	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	.....	.....	.....9,125	.....	.....49,622	1,596	.....	.....(10,673)	.....	.....	.....	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....	5,353	2,101,753	392.65.....	43,464	.....	.....	.....9,292	.....	.....41,731	5,635	.....	.....(10,801)	.....	.....	.....	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	.....	.....	.....11,001	.....	.....51,926	5,604	.....	.....(12,784)	.....	.....	.....	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	.....	.....	.....5,736	.....	.....12,716	1,856	.....	.....(2,026)	.....	.....	.....	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	.....	.....	.....28,738	.....	.....145,618	(70,830)	.....	.....(10,141)	.....	.....	.....	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	.....	.....	.....9,406	.....	.....148,043	(86,160)	.....	.....(12,713)	.....	.....	.....	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	.....	.....	.....42,688	.....	.....210,695	(102,512)	.....	.....(14,664)	.....	.....	.....	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	.....	.....	.....53,975	.....	.....269,561	(131,345)	.....	.....(18,793)	.....	.....	.....	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	.....	.....	.....26,715	.....	.....135,257	(65,857)	.....	.....(9,429)	.....	.....	.....	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	.....	.....	.....34,059	.....	.....174,778	(86,489)	.....	.....(12,385)	.....	.....	.....	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	.....	.....	.....45,320	.....	.....225,490	(110,293)	.....	.....(15,781)	.....	.....	.....	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	.....	.....	.....31,973	.....	.....162,909	(79,439)	.....	.....(11,375)	.....	.....	.....	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	.....	.....	.....11,559	.....	.....57,241	(27,741)	.....	.....(3,973)	.....	.....	.....	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	.....	.....	.....31,876	.....	.....163,520	(80,350)	.....	.....(11,497)	.....	.....	.....	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	.....	.....	.....9,669	.....	.....146,401	(83,001)	.....	.....(12,076)	.....	.....	.....	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	.....	.....	.....41,353	.....	.....211,644	(103,363)	.....	.....(14,797)	.....	.....	.....	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	.....	.....	.....8,279	.....	.....116,719	(63,909)	.....	.....(9,251)	.....	.....	.....	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	.....	.....	.....34,901	.....	.....174,340	(86,385)	.....	.....(12,392)	.....	.....	.....	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	.....	.....	.....35,795	.....	.....176,898	(86,449)	.....	.....(12,367)	.....	.....	.....	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	.....	.....	.....869	.....	.....4,121	606	.....	.....(1,139)	.....	.....	.....	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	.....	.....	.....5,615	.....	.....12,481	1,600	.....	.....(1,955)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.69

1	2	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)
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	.....	.....	.....160,721	.....	.....362,532	40,819	.....	.....(55,639)	.....	.....	.....	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	.....	.....	.....151,910	.....	.....319,856	55,500	.....	.....(52,487)	.....	.....	.....	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....	...45,880	...17,897,462	390.09.....	...595,527	.....	.....	.....286,856	.....	.....616,610	94,165	.....	.....(98,548)	.....	.....	.....	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	.....	.....	.....237,319	.....	.....502,548	83,505	.....	.....(81,531)	.....	.....	.....	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	.....	.....	.....675	.....	.....3,123	437	.....	.....(838)	.....	.....	.....	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	.....	.....	.....14,969	.....	.....68,414	8,468	.....	.....(17,488)	.....	.....	.....	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	.....	.....	.....21,034	.....	.....95,412	11,521	.....	.....(24,105)	.....	.....	.....	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	.....	.....	.....16,311	.....	.....75,698	7,973	.....	.....(18,574)	.....	.....	.....	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	.....	.....	.....14,495	.....	.....69,007	6,094	.....	.....(16,402)	.....	.....	.....	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	.....	.....	.....14,902	.....	.....69,387	6,830	.....	.....(16,758)	.....	.....	.....	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	.....	.....	.....9,759	.....	.....41,766	6,017	.....	.....(10,908)	.....	.....	.....	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	.....	.....	.....2,626	.....	.....6,322	423	.....	.....(942)	.....	.....	.....	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	.....	.....	.....1,990	.....	.....26,031	(71)	.....	.....(3,190)	.....	.....	.....	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	.....	.....	.....4,556	.....	.....41,014	2,048	.....	.....(4,881)	.....	.....	.....	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	.....	.....	.....217,704	.....	.....786,065	...41,149	.....	.....(75,361)	.....	.....	.....	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	.....	.....	.....300,383	.....	...1,074,129	...75,492	.....	.....(103,782)	.....	.....	.....	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	.....	.....	.....103,952	.....	...373,513	...21,159	.....	.....(35,846)	.....	.....	.....	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	.....	.....	.....139,337	.....	...500,849	...26,800	.....	.....(47,956)	.....	.....	.....	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	.....	.....	.....142,081	.....	...510,201	...26,819	.....	.....(48,809)	.....	.....	.....	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	.....	.....	.....321,142	.....	...1,143,349	...74,166	.....	.....(109,695)	.....	.....	.....	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	.....	.....	.....170,582	.....	...604,464	...43,491	.....	.....(58,158)	.....	.....	.....	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	.....	.....	.....122,220	.....	...430,351	...34,303	.....	.....(41,589)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.70

1	2	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)
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	.....	.....	.....146,900	.....	.....518,495	38,190	.....	.....(49,896)	.....	.....	.....	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	.....	.....	.....19,076	.....	.....184,180	1,299	.....	.....(21,722)	.....	.....	.....	03.....
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	.....	.....	.....119,036	.....	.....417,578	34,082	.....	.....(40,356)	.....	.....	.....	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	.....	.....	.....12,842	.....	.....122,603	4,071	.....	.....(14,533)	.....	.....	.....	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	.....	.....	.....12,094	.....	.....115,408	1,131	.....	.....(13,599)	.....	.....	.....	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	.....	.....	.....12,104	.....	.....114,795	1,796	.....	.....(13,527)	.....	.....	.....	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	.....	.....	.....23,490	.....	.....221,323	7,708	.....	.....(26,252)	.....	.....	.....	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	.....	.....	.....35,078	.....	.....323,233	12,342	.....	.....(38,258)	.....	.....	.....	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	.....	.....	.....10,517	.....	.....95,869	4,487	.....	.....(11,401)	.....	.....	.....	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	.....	.....	.....10,556	.....	.....97,168	704	.....	.....(11,374)	.....	.....	.....	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	.....	.....	.....881	.....	.....3,535	825	.....	.....(1,148)	.....	.....	.....	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	.....	.....	.....160,644	.....	.....303,130	73,792	.....	.....(55,185)	.....	.....	.....	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	.....	.....	.....228,562	.....	.....424,064	109,189	.....	.....(78,073)	.....	.....	.....	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	.....	.....	.....230,953	.....	.....433,161	106,716	.....	.....(78,741)	.....	.....	.....	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	.....	.....	.....254,742	.....	.....470,339	121,770	.....	.....(86,359)	.....	.....	.....	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	.....	.....	.....194,491	.....	.....350,706	98,663	.....	.....(65,936)	.....	.....	.....	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	.....	.....	.....19,093	.....	.....75,675	13,356	.....	.....(21,340)	.....	.....	.....	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	.....	.....	.....7,920	.....	.....30,089	6,129	.....	.....(8,851)	.....	.....	.....	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	.....	.....	.....5,866	.....	.....20,662	5,070	.....	.....(6,438)	.....	.....	.....	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	.....	.....	.....6,135	.....	.....21,074	5,465	.....	.....(6,689)	.....	.....	.....	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	.....	.....	.....10,786	.....	.....39,699	8,396	.....	.....(11,693)	.....	.....	.....	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	.....	.....	.....13,592	.....	.....41,954	13,736	.....	.....(14,646)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....11,460	.....	.....35,138	11,580	.....	.....(12,275)	.....	.....	.....	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	.....	.....	.....8,161	.....	.....15,613	3,647	.....	.....(2,823)	.....	.....	.....	03.....
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	.....	.....	.....22,460	.....	.....180,044	12,576	.....	.....(23,931)	.....	.....	.....	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	.....	.....	.....183,566	.....	.....583,021	67,680	.....	.....(60,970)	.....	.....	.....	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	.....	.....	.....1,969	.....	.....5,866	1,121	.....	.....(655)	.....	.....	.....	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	.....	.....	.....24,066	.....	.....188,616	14,035	.....	.....(25,047)	.....	.....	.....	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	.....	.....	.....6,517	.....	.....49,578	4,943	.....	.....(6,741)	.....	.....	.....	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	.....	.....	.....8,864	.....	.....67,200	6,627	.....	.....(9,120)	.....	.....	.....	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	.....	.....	.....11,338	.....	.....88,251	6,199	.....	.....(11,664)	.....	.....	.....	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	.....	.....	.....361,724	.....	.....1,157,427	130,034	.....	.....(121,041)	.....	.....	.....	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	.....	.....	.....155,584	.....	.....493,815	60,714	.....	.....(51,967)	.....	.....	.....	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	.....	.....	.....173,963	.....	.....556,163	61,447	.....	.....(57,997)	.....	.....	.....	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	.....	.....	.....184,880	.....	.....585,702	71,426	.....	.....(61,519)	.....	.....	.....	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	.....	.....	.....1,232	.....	.....5,575	634	.....	.....(1,530)	.....	.....	.....	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	.....	.....	.....113,158	.....	.....180,517	68,271	.....	.....(38,080)	.....	.....	.....	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	.....	.....	.....233,534	.....	.....375,336	138,247	.....	.....(78,145)	.....	.....	.....	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	.....	.....	.....232,165	.....	.....371,376	138,343	.....	.....(77,543)	.....	.....	.....	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	.....	.....	.....10,739	.....	.....16,055	7,086	.....	.....(3,573)	.....	.....	.....	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	.....	.....	.....583,343	.....	.....901,048	366,104	.....	.....(193,750)	.....	.....	.....	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	.....	.....	.....58,769	.....	.....170,720	61,615	.....	.....(62,611)	.....	.....	.....	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	.....	.....	.....27,906	.....	.....75,429	30,853	.....	.....(29,211)	.....	.....	.....	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	.....	.....	.....18,234	.....	.....49,758	19,840	.....	.....(18,977)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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....	12/22/2021....	2,731	1,083,325	396.68.....	26,299			6,338		15,814	7,418		(6,560)				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			28,585		75,603	31,623		(29,408)				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....	2,413	962,167	398.7.....	21,430			5,187		11,665	6,495		(5,335)				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			20,340		52,196	23,113		(20,924)				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			2,473		3,859	1,548		(833)				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			189,370		783,703	(168,073)		(55,681)				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			117,131		482,612	(105,890)		(34,272)				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			202,573		815,919	(212,210)		(58,794)				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			935		11,720	(3,100)		(700)				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			21,998		166,798	15,851		(22,120)				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			312,881		992,552	124,532		(103,339)				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			357,766		1,123,729	151,234		(117,304)				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			181,944		569,856	77,562		(59,545)				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			208,918		662,846	77,696		(68,250)				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			8,267		61,359	6,647		(8,267)				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			16,588		124,224	12,081		(16,496)				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			18,006		137,084	10,467		(17,808)				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			14,269		104,795	10,023		(13,809)				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			13,095		94,773	9,859		(12,608)				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			433,200		1,378,123	174,849		(143,865)				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			142,975		458,726	51,722		(47,394)				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			223,645		708,717	91,259		(74,002)				03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	01/06/2020....	12/03/2021....	469	179,652	383.2.....	7,210	.....	.....	.....1,608	.....	.....7,009	783	.....	.....(1,880)	.....	.....	.....	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	.....	.....	.....7,669	.....	.....18,244	8,666	.....	.....(7,382)	.....	.....	.....	03.....
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	.....	.....	.....5,683	.....	.....8,982	3,554	.....	.....(1,942)	.....	.....	.....	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	.....	.....	.....180,441	.....	.....280,513	112,655	.....	.....(59,925)	.....	.....	.....	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	.....	.....	.....247,229	.....	.....397,143	145,176	.....	.....(81,655)	.....	.....	.....	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	.....	.....	.....136,191	.....	.....212,655	83,942	.....	.....(44,980)	.....	.....	.....	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	.....	.....	.....110,946	.....	.....166,590	72,557	.....	.....(36,644)	.....	.....	.....	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	.....	.....	.....174,374	.....	.....263,299	112,436	.....	.....(57,172)	.....	.....	.....	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	.....	.....	.....16,933	.....	.....41,129	19,777	.....	.....(17,124)	.....	.....	.....	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	.....	.....	.....8,149	.....	.....20,664	9,139	.....	.....(8,194)	.....	.....	.....	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	.....	.....	.....8,477	.....	.....23,173	8,794	.....	.....(8,476)	.....	.....	.....	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	.....	.....	.....14,535	.....	.....36,338	16,306	.....	.....(14,455)	.....	.....	.....	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	.....	.....	.....9,903	.....	.....23,831	11,393	.....	.....(9,793)	.....	.....	.....	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	.....	.....	.....7,313	.....	.....18,340	8,137	.....	.....(7,234)	.....	.....	.....	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	.....	.....	.....16,937	.....	.....43,680	18,051	.....	.....(16,481)	.....	.....	.....	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	.....	.....	.....6,540	.....	.....16,579	7,041	.....	.....(6,331)	.....	.....	.....	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	.....	.....	.....7,368	.....	.....49,200	6,255	.....	.....(7,056)	.....	.....	.....	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	.....	.....	.....235,742	.....	.....695,840	109,582	.....	.....(76,181)	.....	.....	.....	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	.....	.....	.....161,174	.....	.....477,394	72,301	.....	.....(51,990)	.....	.....	.....	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	.....	.....	.....10,824	.....	.....71,701	9,298	.....	.....(10,309)	.....	.....	.....	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	.....	.....	.....6,837	.....	.....46,611	4,904	.....	.....(6,511)	.....	.....	.....	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	.....	.....	.....25,850	.....	.....166,741	22,988	.....	.....(24,113)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.74

1	2	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)
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	.....	.....	.....8,016	.....	.....52,923	6,143	.....	.....(7,440)	.....	.....	.....	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	.....	.....	.....9,708	.....	.....62,196	8,499	.....	.....(8,965)	.....	.....	.....	03.....
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	.....	.....	.....248,176	.....	.....742,953	108,169	.....	.....(80,924)	.....	.....	.....	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	.....	.....	.....300,609	.....	.....893,137	133,946	.....	.....(97,318)	.....	.....	.....	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	.....	.....	.....1,154	.....	.....2,442	1,568	.....	.....(1,252)	.....	.....	.....	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	.....	.....	.....11,393	.....	.....19,253	5,954	.....	.....(3,867)	.....	.....	.....	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	.....	.....	.....4,858	.....	.....8,077	2,544	.....	.....(1,606)	.....	.....	.....	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	.....	.....	.....231,899	.....	.....332,656	155,734	.....	.....(75,618)	.....	.....	.....	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	.....	.....	.....151,274	.....	.....210,149	105,842	.....	.....(49,325)	.....	.....	.....	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	.....	.....	.....154,185	.....	.....226,670	100,056	.....	.....(50,276)	.....	.....	.....	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	.....	.....	.....147,560	.....	.....208,227	100,824	.....	.....(47,857)	.....	.....	.....	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	.....	.....	.....149,418	.....	.....199,078	109,067	.....	.....(48,373)	.....	.....	.....	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	.....	.....	.....14,768	.....	.....19,171	11,044	.....	.....(4,765)	.....	.....	.....	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	.....	.....	.....367,572	.....	.....511,811	253,836	.....	.....(118,359)	.....	.....	.....	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	.....	.....	.....859	.....	.....2,045	1,043	.....	.....(894)	.....	.....	.....	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	.....	.....	.....6,202	.....	.....15,791	6,497	.....	.....(5,939)	.....	.....	.....	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	.....	.....	.....15,422	.....	.....37,106	16,951	.....	.....(14,690)	.....	.....	.....	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	.....	.....	.....18,758	.....	.....38,521	23,167	.....	.....(17,869)	.....	.....	.....	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	.....	.....	.....15,346	.....	.....29,989	19,253	.....	.....(14,391)	.....	.....	.....	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	.....	.....	.....10,404	.....	.....21,799	12,453	.....	.....(9,704)	.....	.....	.....	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	.....	.....	.....6,052	.....	.....13,974	6,709	.....	.....(5,618)	.....	.....	.....	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	.....	.....	.....13,955	.....	.....27,849	17,070	.....	.....(12,885)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange,	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/15/2020....	01/13/2023....	6,371	1,966,123	308.59.....	65,986	.....	.....	.....33,900	.....	.....100,000	(29,797)	.....	.....(10,914)	.....	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/15/2020....	12/23/2022....	15,358	4,665,449	303.77.....	190,622	.....	.....	.....96,112	.....	.....296,620	(95,852)	.....	.....(32,155)	.....	.....	.....	03.....
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	.....	.....	.....69,334	.....	.....211,282	(66,854)	.....	.....(22,898)	.....	.....	.....	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	.....	.....	.....40,266	.....	.....123,519	(39,004)	.....	.....(13,470)	.....	.....	.....	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	.....	.....	.....60,192	.....	.....187,697	(61,386)	.....	.....(20,402)	.....	.....	.....	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	.....	.....	.....39,894	.....	.....118,415	(35,934)	.....	.....(12,847)	.....	.....	.....	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	.....	.....	.....108,974	.....	.....328,061	(101,947)	.....	.....(35,534)	.....	.....	.....	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	.....	.....	.....89,487	.....	.....281,522	(94,212)	.....	.....(30,562)	.....	.....	.....	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	.....	.....	.....9,404	.....	.....69,622	(29,005)	.....	.....(9,783)	.....	.....	.....	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	.....	.....	.....38,357	.....	.....122,114	(42,429)	.....	.....(13,276)	.....	.....	.....	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	.....	.....	.....57,769	.....	.....180,330	(60,520)	.....	.....(19,469)	.....	.....	.....	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	.....	.....	.....37,180	.....	.....114,906	(36,858)	.....	.....(12,507)	.....	.....	.....	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	.....	.....	.....105,440	.....	.....320,369	(99,329)	.....	.....(35,016)	.....	.....	.....	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	.....	.....	.....108,589	.....	.....339,696	(112,976)	.....	.....(36,805)	.....	.....	.....	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	.....	.....	.....5,864	.....	.....18,046	(5,981)	.....	.....(1,937)	.....	.....	.....	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	.....	.....	.....57,709	.....	.....174,639	(55,309)	.....	.....(18,816)	.....	.....	.....	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	.....	.....	.....45,259	.....	.....140,848	(48,424)	.....	.....(15,140)	.....	.....	.....	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	.....	.....	.....43,744	.....	.....130,413	(39,646)	.....	.....(14,187)	.....	.....	.....	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	.....	.....	.....841	.....	.....5,141	(1,900)	.....	.....(777)	.....	.....	.....	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	.....	.....	.....32,671	.....	.....103,412	(36,533)	.....	.....(11,223)	.....	.....	.....	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	.....	.....	.....12,688	.....	.....106,715	(48,676)	.....	.....(15,109)	.....	.....	.....	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	.....	.....	.....12,978	.....	.....101,388	(48,073)	.....	.....(14,501)	.....	.....	.....	03.....

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, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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....	01/03/2022....	3,466	1,057,549	305.15.....	31,540	.....	.....8,182	.....	.....57,211	(23,659)	.....	.....(7,960)	.....	.....	.....	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	.....	.....10,839	.....	.....83,205	(36,134)	.....	.....(11,609)	.....	.....	.....	03.....
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	.....	.....14,176	.....	.....95,649	(39,805)	.....	.....(13,154)	.....	.....	.....	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	.....	.....13,547	.....	.....103,742	(47,831)	.....	.....(14,596)	.....	.....	.....	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	.....	.....10,404	.....	.....76,686	(31,967)	.....	.....(10,761)	.....	.....	.....	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	.....	.....39,982	.....	.....125,425	(41,555)	.....	.....(13,628)	.....	.....	.....	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	.....	.....2,144	.....	.....13,708	1,874	.....	.....(1,970)	.....	.....	.....	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	.....	.....17,345	.....	.....106,024	17,595	.....	.....(15,932)	.....	.....	.....	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	.....	.....28,677	.....	.....180,036	24,709	.....	.....(25,687)	.....	.....	.....	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	.....	.....8,903	.....	.....56,102	7,368	.....	.....(7,936)	.....	.....	.....	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	.....	.....6,426	.....	.....39,336	5,861	.....	.....(5,701)	.....	.....	.....	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	.....	.....453,559	.....	.....1,329,517	213,720	.....	.....(145,002)	.....	.....	.....	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	.....	.....215,996	.....	.....631,683	102,529	.....	.....(68,931)	.....	.....	.....	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	.....	.....255,929	.....	.....751,165	117,443	.....	.....(81,531)	.....	.....	.....	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	.....	.....267,289	.....	.....777,488	129,505	.....	.....(85,000)	.....	.....	.....	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	.....	.....1,662	.....	.....3,974	2,001	.....	.....(1,720)	.....	.....	.....	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	.....	.....175,832	.....	.....233,540	128,282	.....	.....(56,614)	.....	.....	.....	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	.....	.....133,790	.....	.....178,179	96,837	.....	.....(42,773)	.....	.....	.....	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	.....	.....27,230	.....	.....39,104	17,901	.....	.....(8,674)	.....	.....	.....	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	.....	.....3,107	.....	.....3,605	2,542	.....	.....(988)	.....	.....	.....	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	.....	.....309,338	.....	.....412,566	222,630	.....	.....(98,374)	.....	.....	.....	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	.....	.....8,483	.....	.....15,732	10,769	.....	.....(7,794)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.77

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....10,926	.....	.....18,497	14,486	.....	.....(10,035)	.....	.....	.....	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	.....	.....	.....18,291	.....	.....37,454	21,921	.....	.....(16,801)	.....	.....	.....	03.....
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	.....	.....	.....6,699	.....	.....12,845	8,212	.....	.....(6,029)	.....	.....	.....	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	.....	.....	.....23,855	.....	.....47,317	28,542	.....	.....(21,368)	.....	.....	.....	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	.....	.....	.....9,478	.....	.....17,215	11,831	.....	.....(8,408)	.....	.....	.....	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	.....	.....	.....8,320	.....	.....12,440	5,263	.....	.....(2,713)	.....	.....	.....	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	.....	.....	.....255,968	.....	.....356,261	176,911	.....	.....(82,418)	.....	.....	.....	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	.....	.....	.....9,047	.....	.....78,496	3,120	.....	.....(7,976)	.....	.....	.....	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	.....	.....	.....165,469	.....	.....608,900	28,595	.....	.....(51,666)	.....	.....	.....	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	.....	.....	.....134,988	.....	.....498,330	14,105	.....	.....(42,077)	.....	.....	.....	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	.....	.....	.....10,109	.....	.....86,002	3,948	.....	.....(8,741)	.....	.....	.....	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	.....	.....	.....9,784	.....	.....83,621	2,914	.....	.....(8,420)	.....	.....	.....	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	.....	.....	.....1,684	.....	.....14,358	(236)	.....	.....(1,443)	.....	.....	.....	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	.....	.....	.....17,539	.....	.....149,576	2,047	.....	.....(14,949)	.....	.....	.....	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	.....	.....	.....25,581	.....	.....217,877	4,775	.....	.....(21,805)	.....	.....	.....	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	.....	.....	.....147,938	.....	.....544,478	28,811	.....	.....(46,357)	.....	.....	.....	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	.....	.....	.....100,376	.....	.....368,731	19,958	.....	.....(31,399)	.....	.....	.....	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	.....	.....	.....1,867	.....	.....6,097	1,758	.....	.....(2,000)	.....	.....	.....	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	.....	.....	.....14,962	.....	.....47,276	10,321	.....	.....(12,754)	.....	.....	.....	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	.....	.....	.....7,521	.....	.....12,387	4,370	.....	.....(2,402)	.....	.....	.....	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	.....	.....	.....6,507	.....	.....12,109	2,796	.....	.....(2,055)	.....	.....	.....	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	.....	.....	.....65,910	.....	.....110,018	36,900	.....	.....(20,799)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.78

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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)
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	.....	.....	.....156,853	.....	.....269,784	82,186	.....	.....(49,235)	.....	.....	.....	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	.....	.....	.....123,719	.....	.....218,428	60,905	.....	.....(38,766)	.....	.....	.....	03.....
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	.....	.....	.....22,593	.....	.....36,824	13,087	.....	.....(7,068)	.....	.....	.....	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	.....	.....	.....32,915	.....	.....55,918	17,586	.....	.....(10,279)	.....	.....	.....	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	.....	.....	.....568,595	.....	.....1,037,897	253,646	.....	.....(177,233)	.....	.....	.....	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	.....	.....	.....1,303	.....	.....3,528	1,320	.....	.....(1,248)	.....	.....	.....	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	.....	.....	.....19,790	.....	.....51,279	19,130	.....	.....(17,448)	.....	.....	.....	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	.....	.....	.....7,507	.....	.....20,213	6,964	.....	.....(6,618)	.....	.....	.....	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	.....	.....	.....5,313	.....	.....15,794	4,234	.....	.....(4,615)	.....	.....	.....	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	.....	.....	.....17,452	.....	.....50,648	14,337	.....	.....(15,092)	.....	.....	.....	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	.....	.....	.....11,967	.....	.....33,379	10,323	.....	.....(10,299)	.....	.....	.....	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	.....	.....	.....9,459	.....	.....27,931	7,458	.....	.....(8,100)	.....	.....	.....	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	.....	.....	.....4,865	.....	.....13,929	3,996	.....	.....(4,148)	.....	.....	.....	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	.....	.....	.....2,052	.....	.....16,969	1,451	.....	.....(1,955)	.....	.....	.....	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	.....	.....	.....9,168	.....	.....70,962	(124)	.....	.....(7,642)	.....	.....	.....	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	.....	.....	.....13,090	.....	.....101,352	1,323	.....	.....(10,861)	.....	.....	.....	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	.....	.....	.....10,489	.....	.....81,140	2,076	.....	.....(8,704)	.....	.....	.....	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	.....	.....	.....21,372	.....	.....162,623	5,768	.....	.....(17,416)	.....	.....	.....	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	.....	.....	.....7,768	.....	.....58,846	2,278	.....	.....(6,300)	.....	.....	.....	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	.....	.....	.....311,188	.....	.....1,088,866	42,641	.....	.....(97,231)	.....	.....	.....	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	.....	.....	.....132,728	.....	.....463,794	18,994	.....	.....(41,401)	.....	.....	.....	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	.....	.....	.....125,613	.....	.....438,690	14,876	.....	.....(39,111)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.79

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....207,593	.....	.....723,792	25,717	.....	.....(64,527)	.....	.....	.....	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	.....	.....	.....160,853	.....	.....560,427	18,094	.....	.....(49,914)	.....	.....	.....	03.....
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	.....	.....	.....1,467	.....	.....12,124	746	.....	.....(1,346)	.....	.....	.....	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	.....	.....	.....301,185	.....	.....1,042,121	57,271	.....	.....(92,980)	.....	.....	.....	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	.....	.....	.....101,233	.....	.....350,192	17,955	.....	.....(31,197)	.....	.....	.....	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	.....	.....	.....139,082	.....	.....480,966	23,325	.....	.....(42,791)	.....	.....	.....	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	.....	.....	.....156,490	.....	.....538,840	31,101	.....	.....(48,064)	.....	.....	.....	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	.....	.....	.....1,535	.....	.....11,832	1,143	.....	.....(1,367)	.....	.....	.....	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	.....	.....	.....2,641	.....	.....19,963	1,956	.....	.....(2,298)	.....	.....	.....	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	.....	.....	.....1,030	.....	.....8,049	529	.....	.....(887)	.....	.....	.....	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	.....	.....	.....1,198	.....	.....9,433	486	.....	.....(1,028)	.....	.....	.....	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	.....	.....	.....1,952	.....	.....15,528	353	.....	.....(1,673)	.....	.....	.....	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	.....	.....	.....24,332	.....	.....190,499	1,076	.....	.....(20,474)	.....	.....	.....	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	.....	.....	.....9,811	.....	.....76,567	1,498	.....	.....(8,216)	.....	.....	.....	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	.....	.....	.....962	.....	.....1,670	1,258	.....	.....(882)	.....	.....	.....	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	.....	.....	.....31,659	.....	.....78,304	29,221	.....	.....(26,272)	.....	.....	.....	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	.....	.....	.....18,010	.....	.....42,902	17,342	.....	.....(14,944)	.....	.....	.....	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	.....	.....	.....10,422	.....	.....23,783	10,329	.....	.....(8,530)	.....	.....	.....	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	.....	.....	.....27,300	.....	.....62,564	26,818	.....	.....(22,246)	.....	.....	.....	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	.....	.....	.....12,346	.....	.....29,368	11,605	.....	.....(10,016)	.....	.....	.....	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	.....	.....	.....4,687	.....	.....7,747	2,533	.....	.....(1,530)	.....	.....	.....	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	.....	.....	.....18,760	.....	.....29,644	10,635	.....	.....(5,891)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	02/10/2020....	01/30/2023....	...36,176	14,158,575	391.38.....	549,876	.....	.....	.....293,470	.....	.....474,070	158,182	.....	.....(91,696)	.....	.....	.....	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	.....	.....	.....312,051	.....	.....512,874	161,333	.....	.....(97,332)	.....	.....	.....	03.....
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	.....	.....	.....58,940	.....	.....100,706	27,447	.....	.....(18,354)	.....	.....	.....	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	.....	.....	.....1,114	.....	.....2,002	1,404	.....	.....(993)	.....	.....	.....	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	.....	.....	.....74,692	.....	.....128,858	33,685	.....	.....(23,218)	.....	.....	.....	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	.....	.....	.....519,219	.....	.....862,063	259,963	.....	.....(161,116)	.....	.....	.....	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	.....	.....	.....299,134	.....	.....457,149	177,985	.....	.....(92,823)	.....	.....	.....	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	.....	.....	.....299,232	.....	.....447,898	183,506	.....	.....(92,376)	.....	.....	.....	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	.....	.....	.....207,763	.....	.....316,788	123,313	.....	.....(64,028)	.....	.....	.....	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	.....	.....	.....119,382	.....	.....182,161	70,623	.....	.....(36,727)	.....	.....	.....	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	.....	.....	.....140,785	.....	.....224,765	76,179	.....	.....(43,240)	.....	.....	.....	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	.....	.....	.....1,716	.....	.....4,959	1,332	.....	.....(1,486)	.....	.....	.....	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	.....	.....	.....15,267	.....	.....42,232	12,599	.....	.....(13,091)	.....	.....	.....	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	.....	.....	.....17,896	.....	.....51,870	13,238	.....	.....(15,129)	.....	.....	.....	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	.....	.....	.....19,760	.....	.....58,919	13,585	.....	.....(16,627)	.....	.....	.....	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	.....	.....	.....8,558	.....	.....23,854	6,716	.....	.....(7,167)	.....	.....	.....	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	.....	.....	.....28,038	.....	.....74,122	23,825	.....	.....(23,374)	.....	.....	.....	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	.....	.....	.....4,768	.....	.....12,939	3,861	.....	.....(3,957)	.....	.....	.....	03.....
JAN 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2020....	01/17/2023....	...13,907	4,314,462	310.23.....	191,949	.....	.....	.....102,603	.....	.....202,277	(15,173)	.....	.....(32,540)	.....	.....	.....	03.....
FEB 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2020....	02/07/2023....	...12,609	3,984,810	316.03.....	140,871	.....	.....	.....76,577	.....	.....137,825	(1,451)	.....	.....(23,411)	.....	.....	.....	03.....
JAN 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2020....	01/20/2023....	...8,390	2,592,420	309.....	121,383	.....	.....	.....65,043	.....	.....129,503	(11,045)	.....	.....(20,519)	.....	.....	.....	03.....
JAN 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2020....	01/27/2023....	...8,175	2,555,631	312.63.....	103,595	.....	.....	.....55,826	.....	.....106,075	(5,256)	.....	.....(17,395)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.81

1	2	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)
FEB 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/21/2020....	02/03/2023....	10,459	3,284,530	314.05.....	125,986	.....	.....68,272	.....	.....126,643	(4,214)	.....	.....(21,017)	.....	.....	.....	03.....
DEC 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/21/2020....	12/30/2022....	8,876	2,680,701	302.01.....	162,766	.....	.....85,691	.....	.....184,549	(26,701)	.....	.....(28,072)	.....	.....	.....	03.....
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	.....	.....27,480	.....	.....118,629	(30,817)	.....	.....(25,210)	.....	.....	.....	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	.....	.....16,589	.....	.....41,871	(443)	.....	.....(12,852)	.....	.....	.....	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	.....	.....76,111	.....	.....146,908	(9,601)	.....	.....(23,511)	.....	.....	.....	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	.....	.....85,695	.....	.....159,917	(5,231)	.....	.....(26,890)	.....	.....	.....	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	.....	.....38,096	.....	.....63,547	3,001	.....	.....(11,471)	.....	.....	.....	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	.....	.....102,988	.....	.....214,311	(25,305)	.....	.....(33,134)	.....	.....	.....	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	.....	.....15,887	.....	.....51,655	(6,862)	.....	.....(12,921)	.....	.....	.....	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	.....	.....70,567	.....	.....122,743	1,782	.....	.....(21,357)	.....	.....	.....	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	.....	.....70,755	.....	.....117,901	5,619	.....	.....(21,268)	.....	.....	.....	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	.....	.....18,582	.....	.....65,812	(10,211)	.....	.....(16,377)	.....	.....	.....	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	.....	.....109,862	.....	.....231,404	(30,769)	.....	.....(35,091)	.....	.....	.....	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	.....	.....45,222	.....	.....78,139	1,654	.....	.....(13,757)	.....	.....	.....	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	.....	.....78,348	.....	.....167,309	(23,406)	.....	.....(25,435)	.....	.....	.....	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	.....	.....46,708	.....	.....88,232	(4,078)	.....	.....(14,478)	.....	.....	.....	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	.....	.....15,861	.....	.....51,517	(6,146)	.....	.....(13,579)	.....	.....	.....	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	.....	.....67,548	.....	.....144,843	(20,053)	.....	.....(22,213)	.....	.....	.....	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	.....	.....14,072	.....	.....39,404	(2,482)	.....	.....(11,092)	.....	.....	.....	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	.....	.....22,377	.....	.....81,066	(14,805)	.....	.....(18,711)	.....	.....	.....	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	.....	.....104,554	.....	.....204,780	(15,381)	.....	.....(32,581)	.....	.....	.....	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	.....	.....1,264	.....	.....2,536	1,394	.....	.....(1,043)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....33,244	.....	.....63,877	35,819	.....	.....(25,752)	.....	.....	.....	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	.....	.....	.....3,705	.....	.....5,487	2,262	.....	.....(1,155)	.....	.....	.....	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....	67,909	26,921,693	396.44.....	946,646	.....	.....	.....515,795	.....	.....710,606	343,411	.....	.....(156,892)	.....	.....	.....	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	.....	.....	.....174,949	.....	.....229,365	123,841	.....	.....(53,215)	.....	.....	.....	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	.....	.....	.....435,280	.....	.....597,898	289,797	.....	.....(131,726)	.....	.....	.....	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	.....	.....	.....301,579	.....	.....405,578	206,075	.....	.....(91,110)	.....	.....	.....	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	.....	.....	.....82,449	.....	.....118,105	51,490	.....	.....(24,868)	.....	.....	.....	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	.....	.....	.....141,494	.....	.....198,498	91,069	.....	.....(42,604)	.....	.....	.....	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	.....	.....	.....135,921	.....	.....190,772	87,283	.....	.....(40,857)	.....	.....	.....	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	.....	.....	.....272,297	.....	.....368,200	183,976	.....	.....(81,849)	.....	.....	.....	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	.....	.....	.....8,826	.....	.....18,633	9,114	.....	.....(7,084)	.....	.....	.....	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	.....	.....	.....120,865	.....	.....155,341	86,722	.....	.....(36,330)	.....	.....	.....	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	.....	.....	.....10,651	.....	.....21,030	11,557	.....	.....(8,507)	.....	.....	.....	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	.....	.....	.....55,892	.....	.....117,662	57,593	.....	.....(44,651)	.....	.....	.....	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	.....	.....	.....10,441	.....	.....21,781	10,707	.....	.....(8,232)	.....	.....	.....	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	.....	.....	.....19,169	.....	.....39,249	19,888	.....	.....(15,046)	.....	.....	.....	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	.....	.....	.....28,847	.....	.....65,472	26,932	.....	.....(22,543)	.....	.....	.....	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	.....	.....	.....3,728	.....	.....6,983	4,107	.....	.....(2,901)	.....	.....	.....	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	.....	.....	.....7,318	.....	.....12,709	8,423	.....	.....(5,668)	.....	.....	.....	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	.....	.....	.....4,664	.....	.....58,133	(4,103)	.....	.....(3,744)	.....	.....	.....	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	.....	.....	.....2,487	.....	.....29,707	(1,801)	.....	.....(1,878)	.....	.....	.....	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	.....	.....	.....7,865	.....	.....89,744	(8,219)	.....	.....(5,913)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....9,831	.....	.....110,440	(11,176)	.....	.....(7,390)	.....	.....	.....	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	.....	.....	.....91,549	.....	.....446,759	(34,015)	.....	.....(27,843)	.....	.....	.....	03.....
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	.....	.....	.....82,144	.....	.....404,302	(23,220)	.....	.....(24,858)	.....	.....	.....	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	.....	.....	.....55,098	.....	.....272,404	(12,062)	.....	.....(16,645)	.....	.....	.....	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	.....	.....	.....30,245	.....	.....148,361	(8,534)	.....	.....(9,121)	.....	.....	.....	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	.....	.....	.....86,660	.....	.....426,536	(20,223)	.....	.....(26,091)	.....	.....	.....	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	.....	.....	.....59,442	.....	.....289,863	(18,068)	.....	.....(17,865)	.....	.....	.....	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	.....	.....	.....3,525	.....	.....17,378	(514)	.....	.....(1,061)	.....	.....	.....	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	.....	.....	.....10,320	.....	.....126,575	(10,113)	.....	.....(8,242)	.....	.....	.....	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	.....	.....	.....95,090	.....	.....465,396	(22,101)	.....	.....(28,390)	.....	.....	.....	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	.....	.....	.....24,155	.....	.....117,835	(6,369)	.....	.....(7,201)	.....	.....	.....	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	.....	.....	.....26,771	.....	.....130,874	(5,647)	.....	.....(7,965)	.....	.....	.....	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	.....	.....	.....30,193	.....	.....145,576	(9,982)	.....	.....(8,968)	.....	.....	.....	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	.....	.....	.....6,151	.....	.....76,543	(5,130)	.....	.....(4,914)	.....	.....	.....	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	.....	.....	.....13,259	.....	.....163,870	(9,471)	.....	.....(10,359)	.....	.....	.....	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	.....	.....	.....12,161	.....	.....147,285	(10,351)	.....	.....(9,462)	.....	.....	.....	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	.....	.....	.....3,396	.....	.....41,195	(2,772)	.....	.....(2,629)	.....	.....	.....	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	.....	.....	.....4,035	.....	.....49,943	(1,606)	.....	.....(3,124)	.....	.....	.....	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	.....	.....	.....6,964	.....	.....84,321	(4,609)	.....	.....(5,301)	.....	.....	.....	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	.....	.....	.....2,557	.....	.....31,120	(1,194)	.....	.....(1,939)	.....	.....	.....	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	.....	.....	.....1,378	.....	.....4,780	765	.....	.....(1,115)	.....	.....	.....	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	.....	.....	.....3,277	.....	.....7,044	895	.....	.....(990)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....162,879	.....	.....327,480	60,280	.....	.....(48,955)	.....	.....	.....	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	.....	.....	.....263,976	.....	.....537,361	91,834	.....	.....(78,809)	.....	.....	.....	03.....
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	.....	.....	.....74,996	.....	.....152,636	26,013	.....	.....(22,352)	.....	.....	.....	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	.....	.....	.....55,067	.....	.....112,680	18,588	.....	.....(16,385)	.....	.....	.....	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	.....	.....	.....388,125	.....	.....801,563	125,090	.....	.....(115,297)	.....	.....	.....	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	.....	.....	.....142,134	.....	.....312,857	30,376	.....	.....(42,222)	.....	.....	.....	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	.....	.....	.....113,975	.....	.....246,257	28,247	.....	.....(33,858)	.....	.....	.....	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	.....	.....	.....5,605	.....	.....19,903	2,613	.....	.....(4,343)	.....	.....	.....	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	.....	.....	.....8,055	.....	.....27,531	4,235	.....	.....(6,238)	.....	.....	.....	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	.....	.....	.....11,899	.....	.....40,517	6,099	.....	.....(9,061)	.....	.....	.....	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	.....	.....	.....10,407	.....	.....33,410	6,157	.....	.....(7,890)	.....	.....	.....	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	.....	.....	.....5,983	.....	.....19,691	3,307	.....	.....(4,518)	.....	.....	.....	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	.....	.....	.....14,866	.....	.....54,843	5,382	.....	.....(11,177)	.....	.....	.....	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	.....	.....	.....29,245	.....	.....122,050	2,332	.....	.....(21,988)	.....	.....	.....	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	.....	.....	.....6,612	.....	.....13,136	2,614	.....	.....(2,013)	.....	.....	.....	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	.....	.....	.....12,984	.....	.....64,071	(5,344)	.....	.....(9,761)	.....	.....	.....	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	.....	.....	.....117,268	.....	.....298,196	(10,804)	.....	.....(34,544)	.....	.....	.....	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	.....	.....	.....529,176	.....	.....1,297,804	12,922	.....	.....(155,628)	.....	.....	.....	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	.....	.....	.....353,069	.....	.....860,415	13,786	.....	.....(103,665)	.....	.....	.....	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	.....	.....	.....89,504	.....	.....213,812	8,009	.....	.....(26,280)	.....	.....	.....	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	.....	.....	.....26,883	.....	.....130,248	(9,388)	.....	.....(19,959)	.....	.....	.....	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	.....	.....	.....26,778	.....	.....130,958	(11,387)	.....	.....(19,799)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....17,918	.....	.....82,444	(2,657)	.....	.....(13,193)	.....	.....	.....	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	.....	.....	.....11,181	.....	.....49,618	(410)	.....	.....(8,200)	.....	.....	.....	03.....
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	.....	.....	.....10,555	.....	.....50,992	(4,232)	.....	.....(7,709)	.....	.....	.....	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	.....	.....	.....4,903	.....	.....10,225	1,750	.....	.....(1,480)	.....	.....	.....	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	.....	.....	.....539,391	.....	.....1,343,773	(7,266)	.....	.....(159,418)	.....	.....	.....	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	.....	.....	.....308,977	.....	.....771,453	(7,086)	.....	.....(91,170)	.....	.....	.....	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	.....	.....	.....351	.....	.....3,063	(476)	.....	.....(277)	.....	.....	.....	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	.....	.....	.....15,575	.....	.....136,732	(42,711)	.....	.....(11,131)	.....	.....	.....	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	.....	.....	.....13,053	.....	.....114,637	(35,195)	.....	.....(9,217)	.....	.....	.....	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	.....	.....	.....8,534	.....	.....73,486	(23,222)	.....	.....(6,004)	.....	.....	.....	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	.....	.....	.....1,870	.....	.....7,824	(1,371)	.....	.....(573)	.....	.....	.....	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	.....	.....	.....2,959	.....	.....12,330	(2,910)	.....	.....(883)	.....	.....	.....	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	.....	.....	.....8,746	.....	.....35,809	(6,318)	.....	.....(2,594)	.....	.....	.....	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	.....	.....	.....96,892	.....	.....402,306	(83,820)	.....	.....(28,675)	.....	.....	.....	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	.....	.....	.....284,996	.....	.....1,181,269	(247,409)	.....	.....(83,935)	.....	.....	.....	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	.....	.....	.....135,186	.....	.....558,504	(118,795)	.....	.....(39,684)	.....	.....	.....	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	.....	.....	.....22,609	.....	.....217,872	(53,528)	.....	.....(16,618)	.....	.....	.....	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	.....	.....	.....298,391	.....	.....1,228,272	(248,317)	.....	.....(87,450)	.....	.....	.....	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	.....	.....	.....342,673	.....	.....1,411,489	(303,804)	.....	.....(100,264)	.....	.....	.....	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	.....	.....	.....111,694	.....	.....456,979	(112,052)	.....	.....(32,683)	.....	.....	.....	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	.....	.....	.....719,286	.....	.....2,909,120	(752,843)	.....	.....(209,443)	.....	.....	.....	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	.....	.....	.....160,927	.....	.....650,302	(167,445)	.....	.....(46,782)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....11,928	.....	.....114,697	(26,510)	.....	.....(8,767)	.....	.....	.....	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	.....	.....	.....6,460	.....	.....61,698	(14,963)	.....	.....(4,691)	.....	.....	.....	03.....
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	.....	.....	.....3,345	.....	.....31,741	(8,081)	.....	.....(2,420)	.....	.....	.....	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	.....	.....	.....17,421	.....	.....165,198	(40,052)	.....	.....(12,548)	.....	.....	.....	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	.....	.....	.....3,785	.....	.....35,690	(8,767)	.....	.....(2,715)	.....	.....	.....	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	.....	.....	.....864	.....	.....8,116	(2,042)	.....	.....(617)	.....	.....	.....	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	.....	.....	.....64,323	.....	.....573,531	(173,873)	.....	.....(45,967)	.....	.....	.....	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	.....	.....	.....23,653	.....	.....84,514	(32,287)	.....	.....(7,001)	.....	.....	.....	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	.....	.....	.....78,050	.....	.....268,707	(106,217)	.....	.....(22,364)	.....	.....	.....	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	.....	.....	.....52,714	.....	.....184,531	(72,131)	.....	.....(15,250)	.....	.....	.....	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	.....	.....	.....67,113	.....	.....240,528	(94,467)	.....	.....(19,993)	.....	.....	.....	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	.....	.....	.....35,572	.....	.....126,488	(49,427)	.....	.....(10,476)	.....	.....	.....	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	.....	.....	.....73,206	.....	.....258,404	(101,724)	.....	.....(21,454)	.....	.....	.....	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	.....	.....	.....12,765	.....	.....98,594	(46,651)	.....	.....(9,656)	.....	.....	.....	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	.....	.....	.....42,978	.....	.....150,109	(59,355)	.....	.....(12,493)	.....	.....	.....	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	.....	.....	.....16,188	.....	.....121,792	(58,303)	.....	.....(11,993)	.....	.....	.....	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	.....	.....	.....56,108	.....	.....198,477	(77,463)	.....	.....(16,416)	.....	.....	.....	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	.....	.....	.....40,588	.....	.....146,671	(55,262)	.....	.....(12,314)	.....	.....	.....	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	.....	.....	.....13,425	.....	.....100,016	(46,788)	.....	.....(9,746)	.....	.....	.....	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	.....	.....	.....36,096	.....	.....127,717	(49,809)	.....	.....(10,562)	.....	.....	.....	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	.....	.....	.....44,069	.....	.....157,751	(59,234)	.....	.....(13,192)	.....	.....	.....	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			46,920		159,832	(64,260)		(13,575)				03.....

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SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....8,836	.....	.....64,562	(29,525)	.....	.....(6,712)	.....	.....	.....	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	.....	.....22,732	.....	.....81,375	(30,377)	.....	.....(6,838)	.....	.....	.....	03.....
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	.....	.....19,762	.....	.....138,421	(66,677)	.....	.....(13,739)	.....	.....	.....	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	.....	.....47,607	.....	.....169,813	(66,579)	.....	.....(14,088)	.....	.....	.....	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	.....	.....29,182	.....	.....104,036	(38,353)	.....	.....(8,840)	.....	.....	.....	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	.....	.....76,402	.....	.....272,967	(106,378)	.....	.....(22,610)	.....	.....	.....	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	.....	.....72,922	.....	.....253,730	(99,505)	.....	.....(20,995)	.....	.....	.....	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	.....	.....27,439	.....	.....100,451	(38,499)	.....	.....(8,410)	.....	.....	.....	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	.....	.....9,639	.....	.....72,468	(33,301)	.....	.....(7,545)	.....	.....	.....	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	.....	.....54,900	.....	.....191,111	(75,579)	.....	.....(15,908)	.....	.....	.....	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	.....	.....16,008	.....	.....110,653	(52,864)	.....	.....(10,878)	.....	.....	.....	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	.....	.....49,835	.....	.....177,575	(70,049)	.....	.....(14,772)	.....	.....	.....	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	.....	.....60,865	.....	.....224,621	(87,836)	.....	.....(18,785)	.....	.....	.....	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	.....	.....51,438	.....	.....177,966	(69,751)	.....	.....(14,715)	.....	.....	.....	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	.....	.....13,871	.....	.....127,016	(48,975)	.....	.....(9,497)	.....	.....	.....	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	.....	.....22,692	.....	.....216,317	(80,451)	.....	.....(15,480)	.....	.....	.....	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	.....	.....5,421	.....	.....50,205	(19,052)	.....	.....(3,685)	.....	.....	.....	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	.....	.....2,749	.....	.....13,316	(3,606)	.....	.....(807)	.....	.....	.....	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	.....	.....11,463	.....	.....53,997	(15,915)	.....	.....(3,339)	.....	.....	.....	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	.....	.....444,825	.....	.....2,036,064	(631,492)	.....	.....(128,890)	.....	.....	.....	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	.....	.....509,172	.....	.....2,328,598	(721,444)	.....	.....(147,298)	.....	.....	.....	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	.....	.....369,486	.....	.....1,669,219	(528,561)	.....	.....(106,887)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange,	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....648,193	.....	.....2,887,906	(928,432)	.....	.....(186,618)	.....	.....	.....	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	.....	.....	.....162,860	.....	.....726,440	(232,940)	.....	.....(46,812)	.....	.....	.....	03.....
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	.....	.....	.....1,659	.....	.....20,490	(5,514)	.....	.....(1,225)	.....	.....	.....	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	.....	.....	.....286,687	.....	.....1,263,922	(410,367)	.....	.....(82,274)	.....	.....	.....	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	.....	.....	.....592,536	.....	.....2,656,782	(840,419)	.....	.....(169,780)	.....	.....	.....	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	.....	.....	.....328,528	.....	.....1,482,649	(462,548)	.....	.....(93,983)	.....	.....	.....	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	.....	.....	.....804	.....	.....9,783	(2,807)	.....	.....(591)	.....	.....	.....	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	.....	.....	.....350	.....	.....4,235	(1,070)	.....	.....(252)	.....	.....	.....	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	.....	.....	.....27,371	.....	.....287,111	(99,436)	.....	.....(19,177)	.....	.....	.....	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	.....	.....	.....7,060	.....	.....73,205	(25,572)	.....	.....(4,928)	.....	.....	.....	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	.....	.....	.....8,964	.....	.....88,798	(32,409)	.....	.....(6,233)	.....	.....	.....	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	.....	.....	.....45,864	.....	.....439,153	(165,127)	.....	.....(31,890)	.....	.....	.....	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	.....	.....	.....11,631	.....	.....110,656	(41,519)	.....	.....(7,995)	.....	.....	.....	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	.....	.....	.....6,964	.....	.....146,244	(30,622)	.....	.....(5,201)	.....	.....	.....	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	.....	.....	.....9,601	.....	.....127,835	(39,372)	.....	.....(6,752)	.....	.....	.....	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	.....	.....	.....18,000	.....	.....221,634	(71,830)	.....	.....(12,613)	.....	.....	.....	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	.....	.....	.....26,576	.....	.....319,056	(104,631)	.....	.....(18,478)	.....	.....	.....	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	.....	.....	.....46,024	.....	.....555,093	(180,178)	.....	.....(31,633)	.....	.....	.....	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	.....	.....	.....18,960	.....	.....232,119	(74,277)	.....	.....(12,933)	.....	.....	.....	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	.....	.....	.....6,529	.....	.....92,675	(26,397)	.....	.....(4,437)	.....	.....	.....	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	.....	.....	.....22,471	.....	.....322,160	(90,051)	.....	.....(15,044)	.....	.....	.....	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	.....	.....	.....10,266	.....	.....144,495	(40,922)	.....	.....(6,847)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....52,814	.....	.....380,649	(86,006)	.....	.....(15,732)	.....	.....	.....	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	.....	.....	.....32,401	.....	.....235,480	(52,408)	.....	.....(9,635)	.....	.....	.....	03.....
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	.....	.....	.....6,381	.....	.....133,702	(27,830)	.....	.....(4,748)	.....	.....	.....	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	.....	.....	.....28,782	.....	.....204,302	(46,829)	.....	.....(8,532)	.....	.....	.....	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	.....	.....	.....27,791	.....	.....199,444	(44,863)	.....	.....(8,226)	.....	.....	.....	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	.....	.....	.....34,303	.....	.....239,895	(55,748)	.....	.....(10,103)	.....	.....	.....	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	.....	.....	.....21,862	.....	.....157,250	(34,848)	.....	.....(6,418)	.....	.....	.....	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	.....	.....	.....22,870	.....	.....157,432	(36,990)	.....	.....(6,691)	.....	.....	.....	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	.....	.....	.....55,767	.....	.....319,590	(91,052)	.....	.....(16,236)	.....	.....	.....	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	.....	.....	.....71,627	.....	.....404,385	(116,087)	.....	.....(20,753)	.....	.....	.....	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	.....	.....	.....82,475	.....	.....462,549	(132,980)	.....	.....(23,743)	.....	.....	.....	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	.....	.....	.....63,012	.....	.....347,002	(100,704)	.....	.....(18,055)	.....	.....	.....	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	.....	.....	.....31,503	.....	.....178,275	(50,543)	.....	.....(9,013)	.....	.....	.....	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	.....	.....	.....4,689	.....	.....89,581	(20,744)	.....	.....(3,475)	.....	.....	.....	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	.....	.....	.....50,472	.....	.....311,944	(80,993)	.....	.....(14,347)	.....	.....	.....	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	.....	.....	.....14,221	.....	.....85,890	(22,814)	.....	.....(4,036)	.....	.....	.....	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	.....	.....	.....6,395	.....	.....128,247	(27,735)	.....	.....(4,700)	.....	.....	.....	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	.....	.....	.....6,880	.....	.....134,456	(29,753)	.....	.....(4,996)	.....	.....	.....	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	.....	.....	.....5,250	.....	.....98,000	(22,663)	.....	.....(3,796)	.....	.....	.....	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	.....	.....	.....7,521	.....	.....135,798	(32,267)	.....	.....(5,396)	.....	.....	.....	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	.....	.....	.....10,541	.....	.....189,198	(45,008)	.....	.....(7,531)	.....	.....	.....	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	.....	.....	.....18,052	.....	.....237,489	(73,968)	.....	.....(12,747)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	03/31/2020....	03/23/2022....	440	158,969	361.49.....	5,880	.....	.....	.....2,164	.....	.....15,766	(5,356)	.....	.....(1,477)	.....	.....	.....	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	.....	.....	.....7,991	.....	.....29,222	(8,050)	.....	.....(2,286)	.....	.....	.....	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....	17,696	6,523,918	368.67.....	241,548	.....	.....	.....140,347	.....	.....533,087	(131,114)	.....	.....(40,148)	.....	.....	.....	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	.....	.....	.....167,612	.....	.....640,288	(152,867)	.....	.....(47,948)	.....	.....	.....	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	.....	.....	.....335,357	.....	.....1,268,021	(313,491)	.....	.....(95,329)	.....	.....	.....	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	.....	.....	.....238,053	.....	.....898,906	(221,522)	.....	.....(67,562)	.....	.....	.....	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	.....	.....	.....575,386	.....	.....2,181,576	(524,706)	.....	.....(163,044)	.....	.....	.....	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	.....	.....	.....6,713	.....	.....51,930	(16,161)	.....	.....(4,546)	.....	.....	.....	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	.....	.....	.....41,809	.....	.....323,513	(100,596)	.....	.....(28,303)	.....	.....	.....	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	.....	.....	.....7,887	.....	.....61,839	(18,549)	.....	.....(5,281)	.....	.....	.....	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	.....	.....	.....29,878	.....	.....229,179	(70,872)	.....	.....(19,928)	.....	.....	.....	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	.....	.....	.....8,893	.....	.....71,817	(19,828)	.....	.....(5,908)	.....	.....	.....	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	.....	.....	.....8,173	.....	.....32,357	(7,429)	.....	.....(2,430)	.....	.....	.....	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	.....	.....	.....7,162	.....	.....28,317	(6,496)	.....	.....(2,126)	.....	.....	.....	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	.....	.....	.....5,956	.....	.....23,030	(5,416)	.....	.....(1,726)	.....	.....	.....	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	.....	.....	.....17,567	.....	.....152,793	(46,535)	.....	.....(11,630)	.....	.....	.....	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	.....	.....	.....429,516	.....	.....1,729,986	(464,576)	.....	.....(121,513)	.....	.....	.....	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	.....	.....	.....115,515	.....	.....468,461	(123,089)	.....	.....(32,678)	.....	.....	.....	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	.....	.....	.....163,473	.....	.....662,320	(174,484)	.....	.....(46,246)	.....	.....	.....	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	.....	.....	.....210,996	.....	.....839,150	(230,554)	.....	.....(59,319)	.....	.....	.....	03.....
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	.....	.....	.....149,332	.....	.....592,360	(163,346)	.....	.....(41,917)	.....	.....	.....	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	.....	.....	.....461,278	.....	.....1,851,378	(491,685)	.....	.....(129,280)	.....	.....	.....	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)
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	.....	.....	.....4,974	.....	.....42,137	(13,312)	.....	.....(3,282)	.....	.....	.....	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	.....	.....	.....33,519	.....	.....265,684	(91,197)	.....	.....(22,109)	.....	.....	.....	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	.....	.....	.....23,372	.....	.....193,414	(63,080)	.....	.....(15,418)	.....	.....	.....	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	.....	.....	.....19,060	.....	.....154,230	(51,240)	.....	.....(12,436)	.....	.....	.....	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	.....	.....	.....66,964	.....	.....534,457	(179,567)	.....	.....(43,536)	.....	.....	.....	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	.....	.....	.....34,288	.....	.....278,109	(91,327)	.....	.....(22,211)	.....	.....	.....	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	.....	.....	.....5,303	.....	.....20,950	(5,983)	.....	.....(1,510)	.....	.....	.....	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	.....	.....	.....2,286	.....	.....9,494	(2,021)	.....	.....(648)	.....	.....	.....	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	.....	.....	.....12,469	.....	.....96,617	(28,785)	.....	.....(8,047)	.....	.....	.....	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	.....	.....	.....108,289	.....	.....411,956	(99,880)	.....	.....(30,348)	.....	.....	.....	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	.....	.....	.....434,376	.....	.....1,637,583	(411,218)	.....	.....(121,731)	.....	.....	.....	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	.....	.....	.....91,093	.....	.....346,127	(84,092)	.....	.....(25,528)	.....	.....	.....	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	.....	.....	.....504,609	.....	.....1,896,330	(476,042)	.....	.....(140,540)	.....	.....	.....	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	.....	.....	.....143,095	.....	.....536,555	(135,262)	.....	.....(39,793)	.....	.....	.....	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	.....	.....	.....332,475	.....	.....1,249,581	(310,625)	.....	.....(92,314)	.....	.....	.....	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	.....	.....	.....499,695	.....	.....1,874,646	(466,248)	.....	.....(138,529)	.....	.....	.....	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	.....	.....	.....58,768	.....	.....224,080	(51,005)	.....	.....(16,267)	.....	.....	.....	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	.....	.....	.....12,632	.....	.....97,413	(29,110)	.....	.....(8,124)	.....	.....	.....	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	.....	.....	.....19,557	.....	.....144,819	(45,935)	.....	.....(12,577)	.....	.....	.....	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	.....	.....	.....26,453	.....	.....195,284	(62,269)	.....	.....(17,012)	.....	.....	.....	03.....
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	.....	.....	.....15,644	.....	.....114,158	(36,551)	.....	.....(9,956)	.....	.....	.....	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			24,392		176,645	(56,797)		(15,467)				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

QE06.92

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....31,957	.....	.....240,387	(72,959)	.....	.....(20,193)	.....	.....	.....	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	.....	.....	.....3,256	.....	.....24,744	(7,342)	.....	.....(2,051)	.....	.....	.....	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	.....	.....	.....4,673	.....	.....18,075	(4,646)	.....	.....(1,367)	.....	.....	.....	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	.....	.....	.....4,309	.....	.....32,359	(9,431)	.....	.....(2,683)	.....	.....	.....	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	.....	.....	.....8,997	.....	.....32,938	(8,660)	.....	.....(2,513)	.....	.....	.....	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	.....	.....	.....1,589	.....	.....6,023	(1,094)	.....	.....(436)	.....	.....	.....	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	.....	.....	.....122,263	.....	.....459,546	(104,658)	.....	.....(33,552)	.....	.....	.....	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	.....	.....	.....289,169	.....	.....1,067,950	(260,306)	.....	.....(78,870)	.....	.....	.....	03.....
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	.....	.....	.....276,753	.....	.....1,018,078	(250,930)	.....	.....(75,368)	.....	.....	.....	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	.....	.....	.....506,522	.....	.....1,871,160	(450,338)	.....	.....(137,731)	.....	.....	.....	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	.....	.....	.....376,791	.....	.....1,384,552	(338,187)	.....	.....(102,298)	.....	.....	.....	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	.....	.....	.....121,354	.....	.....451,748	(104,190)	.....	.....(32,949)	.....	.....	.....	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	.....	.....	.....22,915	.....	.....166,534	(51,127)	.....	.....(14,274)	.....	.....	.....	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	.....	.....	.....55,995	.....	.....400,722	(125,582)	.....	.....(34,878)	.....	.....	.....	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	.....	.....	.....23,256	.....	.....168,668	(51,344)	.....	.....(14,335)	.....	.....	.....	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	.....	.....	.....24,794	.....	.....171,079	(55,294)	.....	.....(15,233)	.....	.....	.....	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	.....	.....	.....26,790	.....	.....195,282	(58,496)	.....	.....(16,402)	.....	.....	.....	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	.....	.....	.....18,550	.....	.....135,292	(40,262)	.....	.....(11,318)	.....	.....	.....	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	.....	.....	.....2,987	.....	.....21,705	(6,446)	.....	.....(1,816)	.....	.....	.....	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	.....	.....	.....34,409	.....	.....245,148	(75,074)	.....	.....(20,923)	.....	.....	.....	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	.....	.....	.....55,980	.....	.....169,245	(58,025)	.....	.....(15,213)	.....	.....	.....	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	.....	.....	.....71,970	.....	.....230,086	(81,049)	.....	.....(21,118)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.93

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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)
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	.....	.....119,241	.....	.....361,100	(125,632)	.....	.....(32,701)	.....	.....	.....	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	.....	.....145,343	.....	.....452,044	(161,944)	.....	.....(41,830)	.....	.....	.....	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	.....	.....89,452	.....	.....271,828	(94,710)	.....	.....(24,645)	.....	.....	.....	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	.....	.....40,914	.....	.....237,203	(107,821)	.....	.....(27,381)	.....	.....	.....	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	.....	.....161,651	.....	.....500,846	(176,562)	.....	.....(45,794)	.....	.....	.....	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	.....	.....31,619	.....	.....182,543	(79,773)	.....	.....(19,976)	.....	.....	.....	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	.....	.....38,050	.....	.....217,129	(93,172)	.....	.....(23,464)	.....	.....	.....	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	.....	.....117,165	.....	.....365,891	(129,200)	.....	.....(33,507)	.....	.....	.....	03.....
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	.....	.....29,975	.....	.....165,647	(71,539)	.....	.....(17,932)	.....	.....	.....	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	.....	.....40,313	.....	.....121,566	(40,238)	.....	.....(10,873)	.....	.....	.....	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	.....	.....4,637	.....	.....13,752	(4,796)	.....	.....(1,247)	.....	.....	.....	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	.....	.....95,320	.....	.....298,967	(107,095)	.....	.....(27,656)	.....	.....	.....	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	.....	.....37,554	.....	.....115,358	(38,695)	.....	.....(10,394)	.....	.....	.....	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	.....	.....43,175	.....	.....130,655	(43,532)	.....	.....(11,697)	.....	.....	.....	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	.....	.....195,716	.....	.....609,110	(214,705)	.....	.....(55,706)	.....	.....	.....	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	.....	.....78,292	.....	.....240,341	(84,565)	.....	.....(21,939)	.....	.....	.....	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	.....	.....28,498	.....	.....168,924	(74,271)	.....	.....(18,589)	.....	.....	.....	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	.....	.....105,824	.....	.....326,727	(114,706)	.....	.....(29,792)	.....	.....	.....	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	.....	.....82,740	.....	.....253,089	(88,499)	.....	.....(23,006)	.....	.....	.....	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	.....	.....165,925	.....	.....511,613	(178,541)	.....	.....(46,494)	.....	.....	.....	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	.....	.....95,395	.....	.....292,002	(101,371)	.....	.....(26,443)	.....	.....	.....	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	.....	.....81,669	.....	.....253,529	(88,787)	.....	.....(23,098)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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....	05/04/2020....	03/25/2022....	10,767	3,233,782	300.33.....	98,948	.....	.....38,400	.....	.....229,058	(103,274)	.....	.....(25,989)	.....	.....	.....	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	.....	.....12,387	.....	.....186,336	(55,747)	.....	.....(8,228)	.....	.....	.....	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	.....	.....19,816	.....	.....270,408	(82,828)	.....	.....(12,304)	.....	.....	.....	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	.....	.....11,727	.....	.....157,652	(48,626)	.....	.....(7,256)	.....	.....	.....	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	.....	.....9,227	.....	.....128,084	(38,595)	.....	.....(5,690)	.....	.....	.....	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	.....	.....10,684	.....	.....146,354	(44,402)	.....	.....(6,565)	.....	.....	.....	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	.....	.....14,563	.....	.....183,418	(58,516)	.....	.....(8,918)	.....	.....	.....	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	.....	.....34,917	.....	.....464,743	(142,554)	.....	.....(21,170)	.....	.....	.....	03.....
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	.....	.....18,034	.....	.....238,500	(73,035)	.....	.....(10,860)	.....	.....	.....	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	.....	.....20,727	.....	.....261,678	(82,358)	.....	.....(12,441)	.....	.....	.....	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	.....	.....21,878	.....	.....262,076	(84,924)	.....	.....(13,089)	.....	.....	.....	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	.....	.....23,383	.....	.....313,049	(94,194)	.....	.....(13,850)	.....	.....	.....	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	.....	.....16,719	.....	.....247,216	(74,426)	.....	.....(11,025)	.....	.....	.....	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	.....	.....21,079	.....	.....277,899	(84,115)	.....	.....(12,405)	.....	.....	.....	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	.....	.....57,336	.....	.....341,106	(100,310)	.....	.....(16,141)	.....	.....	.....	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	.....	.....41,125	.....	.....242,882	(71,441)	.....	.....(11,523)	.....	.....	.....	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	.....	.....52,697	.....	.....317,006	(91,891)	.....	.....(14,675)	.....	.....	.....	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	.....	.....51,482	.....	.....307,149	(87,703)	.....	.....(13,948)	.....	.....	.....	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	.....	.....17,199	.....	.....234,915	(74,104)	.....	.....(11,220)	.....	.....	.....	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	.....	.....11,730	.....	.....166,399	(50,954)	.....	.....(7,597)	.....	.....	.....	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	.....	.....17,978	.....	.....233,939	(75,264)	.....	.....(11,559)	.....	.....	.....	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	.....	.....22,172	.....	.....288,998	(92,401)	.....	.....(14,106)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....8,987	.....	.....131,056	(38,770)	.....	.....(5,677)	.....	.....	.....	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	.....	.....	.....12,078	.....	.....159,396	(50,217)	.....	.....(7,603)	.....	.....	.....	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	.....	.....	.....12,811	.....	.....165,118	(52,663)	.....	.....(8,036)	.....	.....	.....	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	.....	.....	.....1,927	.....	.....14,220	(4,356)	.....	.....(1,247)	.....	.....	.....	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	.....	.....	.....64,893	.....	.....445,030	(135,313)	.....	.....(38,535)	.....	.....	.....	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	.....	.....	.....20,820	.....	.....141,822	(43,098)	.....	.....(12,240)	.....	.....	.....	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	.....	.....	.....14,983	.....	.....105,031	(30,447)	.....	.....(8,780)	.....	.....	.....	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	.....	.....	.....6,670	.....	.....25,003	(5,855)	.....	.....(1,869)	.....	.....	.....	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	.....	.....	.....14,386	.....	.....52,805	(12,376)	.....	.....(3,916)	.....	.....	.....	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	.....	.....	.....8,877	.....	.....32,924	(7,215)	.....	.....(2,414)	.....	.....	.....	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	.....	.....	.....711,936	.....	.....2,584,066	(619,787)	.....	.....(192,382)	.....	.....	.....	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	.....	.....	.....290,946	.....	.....1,051,556	(255,216)	.....	.....(78,501)	.....	.....	.....	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	.....	.....	.....194,150	.....	.....704,112	(167,892)	.....	.....(52,305)	.....	.....	.....	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	.....	.....	.....426,043	.....	.....1,548,615	(363,264)	.....	.....(114,607)	.....	.....	.....	03.....
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	.....	.....	.....1,450	.....	.....11,014	(3,111)	.....	.....(914)	.....	.....	.....	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	.....	.....	.....485,588	.....	.....1,750,072	(422,472)	.....	.....(130,428)	.....	.....	.....	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	.....	.....	.....66,536	.....	.....244,802	(53,376)	.....	.....(17,871)	.....	.....	.....	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	.....	.....	.....245,861	.....	.....890,103	(208,270)	.....	.....(65,643)	.....	.....	.....	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	.....	.....	.....271,865	.....	.....975,011	(235,301)	.....	.....(72,477)	.....	.....	.....	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	.....	.....	.....1,520	.....	.....11,210	(3,221)	.....	.....(938)	.....	.....	.....	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	.....	.....	.....91,725	.....	.....646,787	(194,703)	.....	.....(55,763)	.....	.....	.....	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	.....	.....	.....20,862	.....	.....145,473	(44,029)	.....	.....(12,555)	.....	.....	.....	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)
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	.....	.....	.....12,431	.....	.....83,030	(26,384)	.....	.....(7,457)	.....	.....	.....	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	.....	.....	.....9,907	.....	.....69,854	(20,641)	.....	.....(5,923)	.....	.....	.....	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	.....	.....	.....16,371	.....	.....117,214	(33,568)	.....	.....(9,753)	.....	.....	.....	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	.....	.....	.....4,091	.....	.....29,347	(8,325)	.....	.....(2,429)	.....	.....	.....	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	.....	.....	.....1,828	.....	.....12,653	(3,604)	.....	.....(1,132)	.....	.....	.....	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	.....	.....	.....8,006	.....	.....54,674	(14,025)	.....	.....(4,590)	.....	.....	.....	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	.....	.....	.....11,601	.....	.....71,878	(21,600)	.....	.....(6,631)	.....	.....	.....	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	.....	.....	.....57,103	.....	.....373,057	(104,010)	.....	.....(32,640)	.....	.....	.....	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	.....	.....	.....16,805	.....	.....106,971	(30,752)	.....	.....(9,516)	.....	.....	.....	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	.....	.....	.....11,885	.....	.....76,222	(21,562)	.....	.....(6,708)	.....	.....	.....	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	.....	.....	.....8,503	.....	.....30,453	(6,710)	.....	.....(2,356)	.....	.....	.....	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	.....	.....	.....427,502	.....	.....1,492,199	(332,780)	.....	.....(114,776)	.....	.....	.....	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	.....	.....	.....367,259	.....	.....1,270,030	(292,175)	.....	.....(98,455)	.....	.....	.....	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	.....	.....	.....22,887	.....	.....80,422	(17,176)	.....	.....(6,135)	.....	.....	.....	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	.....	.....	.....29,740	.....	.....105,466	(20,726)	.....	.....(7,973)	.....	.....	.....	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	.....	.....	.....15,210	.....	.....100,476	(28,714)	.....	.....(8,949)	.....	.....	.....	03.....
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	.....	.....	.....718,138	.....	.....2,495,733	(558,202)	.....	.....(191,664)	.....	.....	.....	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	.....	.....	.....302,426	.....	.....1,049,949	(233,777)	.....	.....(80,596)	.....	.....	.....	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	.....	.....	.....274,096	.....	.....953,703	(209,428)	.....	.....(72,937)	.....	.....	.....	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	.....	.....	.....337,570	.....	.....1,173,092	(256,960)	.....	.....(89,697)	.....	.....	.....	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	.....	.....	.....493,426	.....	.....1,703,539	(382,242)	.....	.....(130,916)	.....	.....	.....	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	.....	.....	.....9,514	.....	.....33,581	(5,705)	.....	.....(2,523)	.....	.....	.....	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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1	2	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)
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	.....	.....	.....37,164	.....	.....130,888	(25,531)	.....	.....(9,861)	.....	.....	.....	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	.....	.....	.....309,220	.....	.....1,065,541	(237,536)	.....	.....(81,561)	.....	.....	.....	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	.....	.....	.....343,459	.....	.....1,180,967	(264,517)	.....	.....(90,461)	.....	.....	.....	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	.....	.....	.....3,836	.....	.....26,611	(6,883)	.....	.....(2,250)	.....	.....	.....	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	.....	.....	.....972	.....	.....6,880	(1,657)	.....	.....(567)	.....	.....	.....	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	.....	.....	.....33,385	.....	.....219,184	(62,548)	.....	.....(19,517)	.....	.....	.....	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	.....	.....	.....18,756	.....	.....123,264	(35,088)	.....	.....(10,964)	.....	.....	.....	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	.....	.....	.....17,011	.....	.....111,788	(31,514)	.....	.....(9,848)	.....	.....	.....	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	.....	.....	.....23,709	.....	.....153,040	(44,130)	.....	.....(13,681)	.....	.....	.....	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	.....	.....	.....27,187	.....	.....179,000	(49,822)	.....	.....(15,640)	.....	.....	.....	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	.....	.....	.....345	.....	.....3,510	(633)	.....	.....(314)	.....	.....	.....	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	.....	.....	.....13,873	.....	.....84,308	(25,117)	.....	.....(7,867)	.....	.....	.....	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	.....	.....	.....2,691	.....	.....17,367	(5,331)	.....	.....(1,681)	.....	.....	.....	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	.....	.....	.....314	.....	.....2,234	(688)	.....	.....(220)	.....	.....	.....	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	.....	.....	.....211	.....	.....1,915	(363)	.....	.....(164)	.....	.....	.....	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	.....	.....	.....2,789	.....	.....18,489	(4,671)	.....	.....(1,602)	.....	.....	.....	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	.....	.....	.....23,578	.....	.....145,035	(38,981)	.....	.....(12,880)	.....	.....	.....	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	.....	.....	.....1,857	.....	.....12,081	(2,806)	.....	.....(1,013)	.....	.....	.....	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	.....	.....	.....8,766	.....	.....54,788	(14,083)	.....	.....(4,759)	.....	.....	.....	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	.....	.....	.....5,545	.....	.....32,243	(9,319)	.....	.....(3,011)	.....	.....	.....	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	.....	.....	.....514,352	.....	.....1,724,279	(367,749)	.....	.....(134,059)	.....	.....	.....	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	.....	.....	.....364,169	.....	.....1,221,359	(258,594)	.....	.....(94,778)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.98

1	2	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)
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	.....	.....	.....55,490	.....	.....189,067	(35,472)	.....	.....(14,443)	.....	.....	.....	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	.....	.....	.....263,575	.....	.....883,522	(184,752)	.....	.....(68,199)	.....	.....	.....	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	.....	.....	.....192,763	.....	.....643,156	(136,358)	.....	.....(49,804)	.....	.....	.....	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	.....	.....	.....8,261	.....	.....48,998	(14,494)	.....	.....(4,684)	.....	.....	.....	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	.....	.....	.....276,538	.....	.....924,686	(193,242)	.....	.....(71,347)	.....	.....	.....	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	.....	.....	.....485,687	.....	.....1,623,898	(336,908)	.....	.....(125,125)	.....	.....	.....	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....	7,079	2,673,129	377.6.....	75,890	.....	.....	.....48,408	.....	.....164,080	(30,145)	.....	.....(12,470)	.....	.....	.....	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	.....	.....	.....16,142	.....	.....99,583	(27,437)	.....	.....(9,011)	.....	.....	.....	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	.....	.....	.....7,767	.....	.....48,202	(13,093)	.....	.....(4,322)	.....	.....	.....	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	.....	.....	.....4,881	.....	.....31,864	(7,703)	.....	.....(2,708)	.....	.....	.....	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	.....	.....	.....69,828	.....	.....431,330	(117,443)	.....	.....(38,739)	.....	.....	.....	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	.....	.....	.....30,457	.....	.....187,459	(51,337)	.....	.....(16,898)	.....	.....	.....	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	.....	.....	.....18,421	.....	.....112,135	(30,945)	.....	.....(10,126)	.....	.....	.....	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	.....	.....	.....12,257	.....	.....74,844	(20,486)	.....	.....(6,716)	.....	.....	.....	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	.....	.....	.....11,323	.....	.....128,130	(40,247)	.....	.....(6,587)	.....	.....	.....	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	.....	.....	.....25,926	.....	.....299,487	(90,747)	.....	.....(14,425)	.....	.....	.....	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	.....	.....	.....20,111	.....	.....239,857	(71,114)	.....	.....(11,154)	.....	.....	.....	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	.....	.....	.....28,825	.....	.....341,886	(101,332)	.....	.....(15,841)	.....	.....	.....	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	.....	.....	.....9,999	.....	.....130,260	(36,206)	.....	.....(5,477)	.....	.....	.....	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	.....	.....	.....7,752	.....	.....100,126	(27,912)	.....	.....(4,234)	.....	.....	.....	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	.....	.....	.....8,070	.....	.....100,444	(28,636)	.....	.....(4,395)	.....	.....	.....	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	.....	.....	.....31,391	.....	.....370,954	(109,077)	.....	.....(17,040)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	.....	.....	.....24,680	.....	.....288,742	(85,140)	.....	.....(13,236)	.....	.....	.....	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	.....	.....	.....4,547	.....	.....46,917	(14,834)	.....	.....(2,431)	.....	.....	.....	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	.....	.....	.....10,812	.....	.....124,870	(36,956)	.....	.....(5,764)	.....	.....	.....	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	.....	.....	.....9,371	.....	.....107,328	(33,403)	.....	.....(5,434)	.....	.....	.....	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	.....	.....	.....17,097	.....	.....192,221	(57,616)	.....	.....(9,088)	.....	.....	.....	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	.....	.....	.....13,864	.....	.....127,081	(42,354)	.....	.....(7,370)	.....	.....	.....	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	.....	.....	.....27,391	.....	.....297,535	(90,711)	.....	.....(14,430)	.....	.....	.....	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	.....	.....	.....8,752	.....	.....98,785	(29,368)	.....	.....(4,598)	.....	.....	.....	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	.....	.....	.....22,126	.....	.....251,877	(74,231)	.....	.....(11,554)	.....	.....	.....	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	.....	.....	.....42,372	.....	.....442,100	(136,726)	.....	.....(22,062)	.....	.....	.....	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	.....	.....	.....16,949	.....	.....96,898	(26,577)	.....	.....(4,476)	.....	.....	.....	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	.....	.....	.....23,693	.....	.....141,558	(37,467)	.....	.....(6,238)	.....	.....	.....	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	.....	.....	.....20,352	.....	.....114,097	(31,473)	.....	.....(5,311)	.....	.....	.....	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	.....	.....	.....17,161	.....	.....98,054	(26,040)	.....	.....(4,332)	.....	.....	.....	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	.....	.....	.....30,069	.....	.....354,649	(108,126)	.....	.....(17,267)	.....	.....	.....	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	.....	.....	.....12,841	.....	.....156,345	(46,704)	.....	.....(7,350)	.....	.....	.....	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	.....	.....	.....5,416	.....	.....69,690	(20,037)	.....	.....(3,090)	.....	.....	.....	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	.....	.....	.....17,138	.....	.....209,133	(62,108)	.....	.....(9,747)	.....	.....	.....	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	.....	.....	.....9,152	.....	.....113,504	(33,289)	.....	.....(5,188)	.....	.....	.....	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	.....	.....	.....16,717	.....	.....201,928	(59,933)	.....	.....(9,387)	.....	.....	.....	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	.....	.....	.....6,250	.....	.....76,109	(22,421)	.....	.....(3,499)	.....	.....	.....	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	.....	.....	.....8,375	.....	.....51,710	(14,470)	.....	.....(4,748)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....10,276	.....	.....59,160	(16,549)	.....	.....(5,367)	.....	.....	.....	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	.....	.....	.....52,963	.....	.....311,118	(84,299)	.....	.....(27,575)	.....	.....	.....	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	.....	.....	.....9,035	.....	.....30,696	(5,656)	.....	.....(2,327)	.....	.....	.....	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	.....	.....	.....673,941	.....	.....2,245,265	(470,568)	.....	.....(172,586)	.....	.....	.....	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	.....	.....	.....294,765	.....	.....979,754	(206,278)	.....	.....(75,376)	.....	.....	.....	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	.....	.....	.....274,274	.....	.....914,978	(187,221)	.....	.....(70,037)	.....	.....	.....	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	.....	.....	.....329,257	.....	.....1,091,797	(229,508)	.....	.....(83,957)	.....	.....	.....	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	.....	.....	.....14,850	.....	.....50,298	(8,749)	.....	.....(3,786)	.....	.....	.....	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	.....	.....	.....440,931	.....	.....1,445,945	(313,698)	.....	.....(111,791)	.....	.....	.....	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	.....	.....	.....55,802	.....	.....339,198	(92,031)	.....	.....(30,291)	.....	.....	.....	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	.....	.....	.....290,274	.....	.....952,926	(205,007)	.....	.....(73,491)	.....	.....	.....	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	.....	.....	.....305,997	.....	.....1,007,410	(213,000)	.....	.....(77,362)	.....	.....	.....	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	.....	.....	.....369,581	.....	.....1,215,034	(257,002)	.....	.....(93,304)	.....	.....	.....	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	.....	.....	.....34,329	.....	.....113,917	(22,901)	.....	.....(8,667)	.....	.....	.....	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	.....	.....	.....27,881	.....	.....93,278	(17,724)	.....	.....(7,038)	.....	.....	.....	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	.....	.....	.....15,213	.....	.....94,235	(24,506)	.....	.....(8,160)	.....	.....	.....	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	.....	.....	.....21,390	.....	.....124,858	(35,312)	.....	.....(11,437)	.....	.....	.....	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	.....	.....	.....9,706	.....	.....58,982	(15,670)	.....	.....(5,174)	.....	.....	.....	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	.....	.....	.....65,504	.....	.....380,310	(107,394)	.....	.....(34,815)	.....	.....	.....	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	.....	.....	.....33,422	.....	.....193,063	(54,466)	.....	.....(17,606)	.....	.....	.....	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	.....	.....	.....16,116	.....	.....94,223	(26,017)	.....	.....(8,465)	.....	.....	.....	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	.....	.....	.....17,671	.....	.....102,491	(28,504)	.....	.....(9,255)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.101

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 22 JPMorgan MOZAIC2 Call....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	06/17/2020....	06/15/2022....	399	145,782	365.25.....	4,873	.....	.....	.....2,343	.....	.....12,906	(3,672)	.....	.....(1,213)	.....	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	06/23/2020....	05/19/2023....	15,077	4,586,152	304.18.....	175,497	.....	.....	.....113,957	.....	.....295,830	(83,481)	.....	.....(29,918)	.....	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	06/23/2020....	05/02/2023....	16,436	4,989,777	303.58.....	193,950	.....	.....	.....124,829	.....	.....329,026	(94,424)	.....	.....(33,605)	.....	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	06/23/2020....	05/04/2023....	22,730	6,833,854	300.66.....	301,848	.....	.....	.....194,479	.....	.....508,614	(148,065)	.....	.....(52,198)	.....	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	06/23/2020....	06/05/2023....	15,736	4,824,384	306.59.....	167,742	.....	.....	.....109,851	.....	.....281,322	(77,059)	.....	.....(28,142)	.....	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	06/23/2020....	06/08/2023....	14,784	4,508,926	304.99.....	168,684	.....	.....	.....110,630	.....	.....282,174	(77,955)	.....	.....(28,221)	.....	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	06/23/2020....	05/08/2023....	14,623	4,428,530	302.85.....	178,399	.....	.....	.....115,184	.....	.....301,516	(86,501)	.....	.....(30,731)	.....	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	06/23/2020....	05/15/2023....	21,957	6,681,472	304.3.....	253,602	.....	.....	.....164,336	.....	.....428,416	(121,241)	.....	.....(43,397)	.....	.....	.....	03.....
APR 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	06/23/2020....	04/26/2023....	13,318	4,034,186	302.92.....	160,877	.....	.....	.....103,210	.....	.....273,219	(79,030)	.....	.....(28,035)	.....	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	06/23/2020....	05/20/2022....	9,184	2,805,066	305.44.....	74,755	.....	.....	.....34,792	.....	.....155,207	(57,936)	.....	.....(19,448)	.....	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	06/23/2020....	05/10/2023....	13,975	4,219,003	301.89.....	177,486	.....	.....	.....114,715	.....	.....299,019	(86,034)	.....	.....(30,517)	.....	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	06/23/2020....	05/22/2023....	19,260	5,832,081	302.81.....	237,474	.....	.....	.....154,437	.....	.....398,819	(113,126)	.....	.....(40,368)	.....	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	06/23/2020....	05/12/2023....	16,151	4,924,668	304.91.....	181,540	.....	.....	.....117,457	.....	.....307,343	(86,873)	.....	.....(31,155)	.....	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	06/23/2020....	05/17/2023....	14,540	4,421,074	304.07.....	169,823	.....	.....	.....110,160	.....	.....286,408	(80,970)	.....	.....(29,006)	.....	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	06/23/2020....	06/02/2023....	14,260	4,375,391	306.84.....	150,153	.....	.....	.....98,188	.....	.....252,109	(69,072)	.....	.....(25,261)	.....	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	06/23/2020....	05/30/2023....	22,743	6,985,135	307.14.....	235,840	.....	.....	.....153,991	.....	.....396,794	(108,854)	.....	.....(39,789)	.....	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	06/23/2020....	05/26/2023....	19,956	6,135,024	307.42.....	203,955	.....	.....	.....132,906	.....	.....343,731	(94,396)	.....	.....(34,540)	.....	.....	.....	03.....
JUN 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	06/23/2020....	06/03/2022....	14,564	4,417,568	303.32.....	134,281	.....	.....	.....63,916	.....	.....273,818	(102,193)	.....	.....(34,241)	.....	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	06/23/2020....	05/25/2023....	15,098	4,566,360	302.45.....	189,177	.....	.....	.....123,214	.....	.....317,122	(89,942)	.....	.....(32,068)	.....	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	06/23/2020....	05/06/2022....	10,590	3,217,638	303.85.....	92,341	.....	.....	.....41,961	.....	.....192,874	(73,448)	.....	.....(24,519)	.....	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	06/23/2020....	06/19/2023....	10,563	3,246,397	307.33.....	110,280	.....	.....	.....72,710	.....	.....183,851	(49,495)	.....	.....(18,264)	.....	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	06/23/2020....	05/13/2022....	10,413	3,156,000	303.09.....	95,173	.....	.....	.....43,777	.....	.....196,972	(74,846)	.....	.....(25,013)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 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	.....	.....82,144	.....	.....208,148	(56,625)	.....	.....(20,721)	.....	.....	.....	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	.....	.....56,585	.....	.....245,743	(92,524)	.....	.....(30,958)	.....	.....	.....	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	.....	.....71,040	.....	.....186,866	(53,430)	.....	.....(19,040)	.....	.....	.....	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	.....	.....194,769	.....	.....512,432	(148,486)	.....	.....(52,510)	.....	.....	.....	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	.....	.....71,567	.....	.....182,127	(48,960)	.....	.....(18,154)	.....	.....	.....	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	.....	.....31,810	.....	.....131,894	(47,884)	.....	.....(16,131)	.....	.....	.....	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	.....	.....54,142	.....	.....136,540	(36,573)	.....	.....(13,542)	.....	.....	.....	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	.....	.....49,058	.....	.....204,806	(75,651)	.....	.....(25,377)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/26/2020....	06/02/2022....	1,586	584,782	368.68.....	17,210	.....	.....8,237	.....	.....46,087	(12,097)	.....	.....(4,389)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/26/2020....	06/24/2022....	2,011	753,604	374.67.....	17,217	.....	.....8,514	.....	.....47,686	(11,340)	.....	.....(4,258)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/26/2020....	06/24/2022....	6,062	2,242,076	369.88.....	63,708	.....	.....31,502	.....	.....169,823	(43,361)	.....	.....(15,754)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/26/2020....	06/02/2023....	1,703	624,874	366.85.....	26,300	.....	.....17,278	.....	.....54,419	(11,047)	.....	.....(4,404)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/26/2020....	06/13/2023....	30,913	11,444,740	370.22.....	432,169	.....	.....285,440	.....	.....900,584	(172,713)	.....	.....(71,638)	.....	.....	.....	03.....
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	.....	.....176,484	.....	.....557,732	(105,347)	.....	.....(44,231)	.....	.....	.....	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	.....	.....439,261	.....	.....1,385,041	(263,308)	.....	.....(109,935)	.....	.....	.....	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	.....	.....393,642	.....	.....1,239,329	(235,739)	.....	.....(98,379)	.....	.....	.....	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	.....	.....78,345	.....	.....247,971	(45,553)	.....	.....(19,580)	.....	.....	.....	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	.....	.....593,647	.....	.....1,866,530	(353,477)	.....	.....(147,742)	.....	.....	.....	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	.....	.....35,428	.....	.....194,669	(50,859)	.....	.....(18,440)	.....	.....	.....	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	.....	.....313,867	.....	.....983,481	(188,765)	.....	.....(78,004)	.....	.....	.....	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	.....	.....345,647	.....	.....1,083,315	(206,768)	.....	.....(85,783)	.....	.....	.....	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	.....	.....382,525	.....	.....1,204,549	(220,945)	.....	.....(94,804)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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....	06/23/2023....	52,316	19,398,899	370.8.....	722,489	.....	.....	.....479,446	.....	.....1,501,127	(283,202)	.....	.....(118,659)	.....	.....	.....	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	.....	.....	.....61,930	.....	.....194,817	(35,662)	.....	.....(15,328)	.....	.....	.....	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	.....	.....	.....50,379	.....	.....160,365	(25,057)	.....	.....(12,468)	.....	.....	.....	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	.....	.....	.....20,685	.....	.....112,425	(29,495)	.....	.....(10,642)	.....	.....	.....	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	.....	.....	.....24,762	.....	.....134,964	(35,104)	.....	.....(12,703)	.....	.....	.....	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	.....	.....	.....19,404	.....	.....109,812	(26,688)	.....	.....(9,927)	.....	.....	.....	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	.....	.....	.....78,865	.....	.....431,417	(110,702)	.....	.....(40,229)	.....	.....	.....	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	.....	.....	.....31,199	.....	.....167,442	(43,774)	.....	.....(15,779)	.....	.....	.....	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	.....	.....	.....22,891	.....	.....121,576	(32,113)	.....	.....(11,544)	.....	.....	.....	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	.....	.....	.....34,648	.....	.....191,331	(47,347)	.....	.....(17,425)	.....	.....	.....	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	.....	.....	.....2,005	.....	.....10,696	(2,845)	.....	.....(1,096)	.....	.....	.....	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	.....	.....	.....15,261	.....	.....80,139	(19,367)	.....	.....(7,567)	.....	.....	.....	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	.....	.....	.....8,761	.....	.....44,266	(11,301)	.....	.....(4,332)	.....	.....	.....	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	.....	.....	.....85,199	.....	.....447,086	(107,585)	.....	.....(42,129)	.....	.....	.....	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	.....	.....	.....15,148	.....	.....77,284	(19,276)	.....	.....(7,409)	.....	.....	.....	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	.....	.....	.....26,194	.....	.....135,160	(33,031)	.....	.....(12,778)	.....	.....	.....	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	.....	.....	.....351,056	.....	.....1,073,081	(195,628)	.....	.....(87,196)	.....	.....	.....	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	.....	.....	.....175,454	.....	.....535,959	(97,215)	.....	.....(43,519)	.....	.....	.....	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	.....	.....	.....432,118	.....	.....1,324,836	(232,946)	.....	.....(107,035)	.....	.....	.....	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	.....	.....	.....584,082	.....	.....1,789,043	(312,472)	.....	.....(144,478)	.....	.....	.....	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	.....	.....	.....2,101	.....	.....11,512	(2,906)	.....	.....(1,130)	.....	.....	.....	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	.....	.....	.....61,655	.....	.....190,672	(30,128)	.....	.....(15,251)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	07/07/2020....	07/05/2023....	22,360	8,329,312	372.51.....	297,388			200,076		611,605	(106,421)		(49,154)				03.....
JUL 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	07/07/2020....	07/06/2023....	48,315	17,962,387	371.78.....	658,044			442,914		1,350,179	(237,859)		(108,664)				03.....
JUN 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	07/07/2020....	06/13/2022....	358	134,270	374.7.....	3,067			1,512		8,466	(1,958)		(787)				03.....
JUN 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	07/07/2020....	06/15/2022....	912	347,962	381.7.....	5,652			2,794		16,221	(3,303)		(1,446)				03.....
JUN 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	07/07/2020....	06/16/2022....	361	136,101	377.2.....	2,771			1,372		7,751	(1,714)		(707)				03.....
JUN 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	07/07/2020....	06/24/2022....	6,403	2,373,707	370.7.....	65,890			32,991		174,578	(42,680)		(16,633)				03.....
JUN 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	07/07/2020....	06/27/2022....	8,181	2,999,388	366.65.....	99,557			50,056		253,898	(65,460)		(25,027)				03.....
JUN 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	07/07/2020....	06/28/2022....	5,940	2,187,026	368.17.....	68,075			34,274		175,918	(44,441)		(17,089)				03.....
JUN 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	07/07/2020....	06/29/2022....	5,142	1,913,399	372.08.....	50,139			25,278		133,871	(31,989)		(12,570)				03.....
JUL 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	07/16/2020....	07/15/2021....	#####	51,039,016	3,266.56.....	2,571,856			100,017		6,124,487	(1,187,011)		(1,284,829)				03.....
JUL 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	07/16/2020....	07/15/2021....	#####	50,472,277	3,226.56.....	2,582,666			100,437		5,513,921	(1,192,000)		(1,290,229)				03.....
JUL 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	07/17/2020....	07/15/2021....	9,731	31,114,236	3,197.52.....	1,283,193			50,041		10,888,774	(1,204,674)		(642,812)				03.....
JUL 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	07/17/2020....	07/15/2021....			3,437.33.....	(0)					(8,556,102)	(0)		0				03.....
JUL 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	07/17/2020....	07/15/2021....	6,091	19,476,510	3,197.52.....	976,895			38,096		6,816,022	(959,323)		(489,374)				03.....
JUL 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	07/17/2020....	07/15/2021....			3,501.28.....	(0)					(4,966,628)	(0)		0				03.....
JUL 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	07/17/2020....	07/15/2021....	8,448	27,011,210	3,197.52.....	1,410,656			55,012		9,452,875	(1,401,995)		(706,664)				03.....
JUL 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	07/17/2020....	07/15/2021....			3,517.27.....	(0)					(6,753,077)	(0)		0				03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	07/20/2020....	07/09/2021....	14,498	5,319,487	366.91.....	126,278			2,870		440,436	(129,163)		(64,906)				03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	07/20/2020....	07/09/2021....			398.51.....	(0)					(10,586)	(0)		0				03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	07/20/2020....	07/09/2021....	12,704	4,666,410	367.33.....	109,759			2,495		380,586	(112,375)		(56,416)				03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	07/20/2020....	07/09/2021....			401.93.....	(0)					(1,225)	(0)		0				03.....
JUL 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	07/20/2020....	07/12/2021....	11,774	4,327,019	367.51.....	101,255			3,137		350,613	(103,002)		(51,603)				03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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....	07/12/2021....			402.79.....	(0)					(1,205)	(0)		0				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....	9,225	3,377,744	366.14.....	83,581			2,817		287,356	(84,796)		(42,475)				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)					(14,450)	(0)		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			1,399		155,807	(36,578)		(19,471)				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)					(56,276)	(0)		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			3,575		322,097	(91,671)		(46,194)				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)					(24,753)	(0)		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			494		578,429	(177,904)		(89,419)				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)					(27)	(0)		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			717		837,420	(258,067)		(129,733)				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)					(135)	(0)		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			1,452		382,875	(101,518)		(52,558)				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)					(107,735)	(0)		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			557		129,265	(31,820)		(16,798)				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)					(45,492)	(0)		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			1,177		201,990	(60,582)		(30,409)				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)					(399)	(0)		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			2,601		396,540	(117,216)		(58,828)				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)					(1,551)	(0)		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			5,324		443,839	(127,819)		(64,205)				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)					(14,435)	(0)		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....	13,766	5,053,761	367.11.....	117,152			4,895		415,445	(116,992)		(59,035)				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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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)					(34,418)	(0)		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			4,183		345,615	(100,543)		(50,452)				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)					(1,963)	(0)		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			5,065		350,946	(101,818)		(50,901)				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)					(4,845)	(0)		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					296,110	(92,508)		(46,498)				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)					(3,180)	(0)		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			5,595		461,074	(134,490)		(72,300)				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			11,091		49,744	(11,046)		(5,281)				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			4,194		20,833	(4,418)		(2,199)				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			24,317		114,378	(23,412)		(11,671)				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			50,928		235,677	(49,706)		(24,377)				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			9,452		45,222	(8,643)		(4,512)				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			2,783		13,434	(2,456)		(1,326)				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			65,214		305,186	(61,859)		(31,050)				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			46,022		215,454	(43,079)		(21,741)				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			30,019		138,048	(28,751)		(14,144)				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			45,838		208,116	(44,266)		(21,541)				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			4,910		14,084	(1,858)		(1,226)				03.....
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			14,114		39,532	(6,293)		(3,492)				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			5,974		28,283	(6,225)		(3,019)				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			384,900		1,086,223	(154,885)		(94,292)				03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.107

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....95,289	.....	.....270,481	(35,013)	.....	.....(23,343)	.....	.....	.....	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	.....	.....	.....782,127	.....	.....2,222,321	(311,591)	.....	.....(190,822)	.....	.....	.....	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	.....	.....	.....317,273	.....	.....893,448	(124,371)	.....	.....(77,199)	.....	.....	.....	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	.....	.....	.....506,909	.....	.....1,426,179	(198,235)	.....	.....(123,175)	.....	.....	.....	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	.....	.....	.....480,908	.....	.....1,351,452	(187,996)	.....	.....(116,700)	.....	.....	.....	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	.....	.....	.....23,674	.....	.....66,908	(6,826)	.....	.....(5,745)	.....	.....	.....	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	.....	.....	.....58,229	.....	.....164,165	(21,499)	.....	.....(14,130)	.....	.....	.....	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	.....	.....	.....7,533	.....	.....34,567	(7,982)	.....	.....(3,798)	.....	.....	.....	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	.....	.....	.....392,949	.....	.....1,102,373	(150,207)	.....	.....(94,844)	.....	.....	.....	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	.....	.....	.....365,806	.....	.....1,025,886	(139,475)	.....	.....(88,174)	.....	.....	.....	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	.....	.....	.....501,468	.....	.....1,403,743	(193,121)	.....	.....(120,713)	.....	.....	.....	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	.....	.....	.....2,900	.....	.....13,868	(2,977)	.....	.....(1,461)	.....	.....	.....	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	.....	.....	.....4,141	.....	.....19,376	(4,297)	.....	.....(2,069)	.....	.....	.....	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	.....	.....	.....14,625	.....	.....67,961	(14,628)	.....	.....(7,113)	.....	.....	.....	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	.....	.....	.....1,894	.....	.....9,160	(1,762)	.....	.....(918)	.....	.....	.....	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	.....	.....	.....85,927	.....	.....408,645	(82,812)	.....	.....(41,683)	.....	.....	.....	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	.....	.....	.....28,782	.....	.....135,232	(27,948)	.....	.....(13,850)	.....	.....	.....	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	.....	.....	.....4,797	.....	.....19,303	(3,547)	.....	.....(2,424)	.....	.....	.....	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	.....	.....	.....1,442	.....	.....5,789	(911)	.....	.....(682)	.....	.....	.....	03.....
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	.....	.....	.....18,535	.....	.....74,075	(11,573)	.....	.....(8,686)	.....	.....	.....	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	.....	.....	.....9,023	.....	.....37,022	(4,822)	.....	.....(4,217)	.....	.....	.....	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	.....	.....	.....34,557	.....	.....137,844	(21,605)	.....	.....(16,151)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06:108

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....32,245	.....	.....129,846	(19,368)	.....	.....(15,072)	.....	.....	.....	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	.....	.....	.....40,940	.....	.....161,747	(25,730)	.....	.....(18,988)	.....	.....	.....	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	.....	.....	.....27,391	.....	.....109,237	(16,475)	.....	.....(12,671)	.....	.....	.....	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	.....	.....	.....75,772	.....	.....303,184	(44,607)	.....	.....(34,963)	.....	.....	.....	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	.....	.....	.....4,508	.....	.....18,341	(2,315)	.....	.....(2,074)	.....	.....	.....	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	.....	.....	.....32,117	.....	.....129,639	(17,347)	.....	.....(14,743)	.....	.....	.....	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	.....	.....	.....13,202	.....	.....52,412	(9,545)	.....	.....(6,527)	.....	.....	.....	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	.....	.....	.....28,054	.....	.....112,239	(16,084)	.....	.....(12,878)	.....	.....	.....	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	.....	.....	.....27,682	.....	.....110,433	(15,646)	.....	.....(12,612)	.....	.....	.....	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	.....	.....	.....21,259	.....	.....83,788	(12,563)	.....	.....(9,661)	.....	.....	.....	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	.....	.....	.....40,837	.....	.....162,523	(22,792)	.....	.....(18,511)	.....	.....	.....	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	.....	.....	.....4,236	.....	.....10,639	(1,047)	.....	.....(1,028)	.....	.....	.....	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	.....	.....	.....567,727	.....	.....1,424,428	(117,858)	.....	.....(136,463)	.....	.....	.....	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	.....	.....	.....185,712	.....	.....466,258	(34,042)	.....	.....(44,639)	.....	.....	.....	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	.....	.....	.....437,053	.....	.....1,091,898	(95,713)	.....	.....(104,495)	.....	.....	.....	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	.....	.....	.....265,075	.....	.....662,837	(54,281)	.....	.....(63,293)	.....	.....	.....	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	.....	.....	.....2,598	.....	.....10,883	(1,561)	.....	.....(1,270)	.....	.....	.....	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	.....	.....	.....598,147	.....	.....1,495,148	(111,571)	.....	.....(142,634)	.....	.....	.....	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	.....	.....	.....619,442	.....	.....1,546,459	(124,631)	.....	.....(147,516)	.....	.....	.....	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....	8,259	3,107,764	376.31.....	116,115	.....	.....	.....80,938	.....	.....202,206	(14,894)	.....	.....(19,275)	.....	.....	.....	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	.....	.....	.....97,867	.....	.....243,997	(13,777)	.....	.....(23,306)	.....	.....	.....	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	.....	.....	.....676,028	.....	.....1,685,199	(121,879)	.....	.....(160,355)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06:109

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 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	.....	.....341,898	.....	.....851,199	(66,631)	.....	.....(80,992)	.....	.....	.....	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	.....	.....239,942	.....	.....597,124	(41,706)	.....	.....(56,765)	.....	.....	.....	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	.....	.....510,150	.....	.....1,268,431	(92,121)	.....	.....(120,532)	.....	.....	.....	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	.....	.....977	.....	.....4,136	(536)	.....	.....(477)	.....	.....	.....	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	.....	.....1,350	.....	.....5,657	(774)	.....	.....(655)	.....	.....	.....	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	.....	.....2,340	.....	.....9,728	(1,344)	.....	.....(1,122)	.....	.....	.....	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	.....	.....4,338	.....	.....17,228	(2,901)	.....	.....(2,071)	.....	.....	.....	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	.....	.....3,600	.....	.....14,719	(2,182)	.....	.....(1,714)	.....	.....	.....	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	.....	.....3,728	.....	.....14,764	(2,496)	.....	.....(1,774)	.....	.....	.....	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	.....	.....10,015	.....	.....360,023	(84,028)	.....	.....(64,259)	.....	.....	.....	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)	.....	.....	.....	.....(5,653)	(0)	.....	.....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	.....	.....17,662	.....	.....634,168	(141,407)	.....	.....(109,407)	.....	.....	.....	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)	.....	.....	.....	.....(23,570)	(0)	.....	.....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	.....	.....21,257	.....	.....764,064	(168,730)	.....	.....(131,678)	.....	.....	.....	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)	.....	.....	.....	.....(18,401)	(0)	.....	.....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	.....	.....18,492	.....	.....656,163	(144,303)	.....	.....(114,546)	.....	.....	.....	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)	.....	.....	.....	.....(2,587)	(0)	.....	.....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	.....	.....11,849	.....	.....384,483	(83,915)	.....	.....(66,513)	.....	.....	.....	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)	.....	.....	.....	.....(1,941)	(0)	.....	.....0	.....	.....	.....	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....	...6,522	2,411,107	369.69.....	60,328	.....	.....5,561	.....	.....179,987	(39,211)	.....	.....(30,270)	.....	.....	.....	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)	.....	.....	.....	.....(11,081)	(0)	.....	.....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	.....	.....12,783	.....	.....582,344	(137,111)	.....	.....(104,401)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.110

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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)					(17,025)	(0)		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		9,625		432,235	(103,775)		(78,605)				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)					(10,331)	(0)		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		16,410		734,237	(175,015)		(134,022)				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)					(5,294)	(0)		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		13,795		548,257	(129,855)		(99,135)				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)					(4,573)	(0)		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		10,135		402,741	(92,073)		(70,034)				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)					(24,454)	(0)		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		5,273		232,206	(44,352)		(35,083)				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)					(64,933)	(0)		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		7,307		413,459	(90,949)		(69,104)				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)					(83,898)	(0)		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		3,574		131,142	(23,090)		(18,880)				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)					(34,975)	(0)		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		13,596		408,794	(87,096)		(69,773)				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)					(2,905)	(0)		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		2,509		146,332	(28,831)		(22,543)				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)					(44,513)	(0)		0				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....	10,093	3,716,344	368.21.....	101,334		6,150		293,483	(69,198)		(52,624)				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)					(9,722)	(0)		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		35,632		334,247	(84,723)		(18,527)				03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.111

1	2	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)
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	.....	.....	.....23,370	.....	.....211,562	(52,639)	.....	.....(11,334)	.....	.....	.....	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	.....	.....	.....19,142	.....	.....181,255	(43,467)	.....	.....(9,209)	.....	.....	.....	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	.....	.....	.....22,973	.....	.....206,566	(51,064)	.....	.....(10,964)	.....	.....	.....	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	.....	.....	.....34,055	.....	.....296,563	(74,731)	.....	.....(16,210)	.....	.....	.....	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	.....	.....	.....26,318	.....	.....239,906	(58,426)	.....	.....(12,429)	.....	.....	.....	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	.....	.....	.....29,475	.....	.....268,596	(65,189)	.....	.....(13,848)	.....	.....	.....	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	.....	.....	.....31,205	.....	.....272,711	(67,885)	.....	.....(14,583)	.....	.....	.....	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	.....	.....	.....24,300	.....	.....219,451	(53,158)	.....	.....(11,270)	.....	.....	.....	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	.....	.....	.....51,263	.....	.....414,334	(107,100)	.....	.....(23,590)	.....	.....	.....	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	.....	.....	.....36,849	.....	.....328,052	(79,722)	.....	.....(16,915)	.....	.....	.....	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	.....	.....	.....33,541	.....	.....304,455	(78,421)	.....	.....(17,290)	.....	.....	.....	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	.....	.....	.....17,356	.....	.....156,568	(37,475)	.....	.....(7,886)	.....	.....	.....	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	.....	.....	.....14,997	.....	.....135,745	(32,279)	.....	.....(6,763)	.....	.....	.....	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	.....	.....	.....91,817	.....	.....850,008	(197,668)	.....	.....(41,099)	.....	.....	.....	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	.....	.....	.....14,452	.....	.....141,095	(31,373)	.....	.....(6,437)	.....	.....	.....	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	.....	.....	.....44,653	.....	.....214,781	(47,168)	.....	.....(10,936)	.....	.....	.....	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	.....	.....	.....12,886	.....	.....60,109	(13,195)	.....	.....(3,057)	.....	.....	.....	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	.....	.....	.....34,027	.....	.....294,888	(77,505)	.....	.....(17,342)	.....	.....	.....	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	.....	.....	.....19,726	.....	.....174,438	(45,160)	.....	.....(9,997)	.....	.....	.....	03.....
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	.....	.....	.....32,420	.....	.....278,653	(73,134)	.....	.....(16,339)	.....	.....	.....	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	.....	.....	.....20,729	.....	.....196,557	(48,292)	.....	.....(10,360)	.....	.....	.....	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	.....	.....	.....18,420	.....	.....177,148	(42,877)	.....	.....(9,129)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.112

1	2	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)
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	.....	.....	.....39,891	.....	.....350,264	(89,255)	.....	.....(19,504)	.....	.....	.....	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	.....	.....	.....21,341	.....	.....193,314	(48,120)	.....	.....(10,377)	.....	.....	.....	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	.....	.....	.....2,386	.....	.....10,488	(2,279)	.....	.....(1,137)	.....	.....	.....	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	.....	.....	.....25,276	.....	.....112,551	(21,130)	.....	.....(11,185)	.....	.....	.....	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	.....	.....	.....16,235	.....	.....72,872	(13,326)	.....	.....(7,166)	.....	.....	.....	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	.....	.....	.....7,255	.....	.....33,076	(5,644)	.....	.....(3,195)	.....	.....	.....	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	.....	.....	.....53,339	.....	.....232,327	(45,471)	.....	.....(23,428)	.....	.....	.....	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	.....	.....	.....5,163	.....	.....14,292	(1,608)	.....	.....(1,220)	.....	.....	.....	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	.....	.....	.....6,484	.....	.....17,658	(2,520)	.....	.....(1,529)	.....	.....	.....	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	.....	.....	.....393,389	.....	.....1,082,115	(124,421)	.....	.....(91,917)	.....	.....	.....	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	.....	.....	.....194,333	.....	.....535,728	(55,218)	.....	.....(45,408)	.....	.....	.....	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	.....	.....	.....686,462	.....	.....1,881,996	(223,586)	.....	.....(159,766)	.....	.....	.....	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	.....	.....	.....215,820	.....	.....591,571	(68,860)	.....	.....(50,165)	.....	.....	.....	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	.....	.....	.....3,461	.....	.....16,490	(2,938)	.....	.....(1,632)	.....	.....	.....	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	.....	.....	.....304,723	.....	.....833,821	(99,783)	.....	.....(70,737)	.....	.....	.....	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	.....	.....	.....395,683	.....	.....1,081,081	(130,946)	.....	.....(91,731)	.....	.....	.....	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	.....	.....	.....364,557	.....	.....994,645	(122,745)	.....	.....(84,406)	.....	.....	.....	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	.....	.....	.....67,464	.....	.....183,591	(23,477)	.....	.....(15,620)	.....	.....	.....	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	.....	.....	.....43,960	.....	.....120,316	(13,347)	.....	.....(10,178)	.....	.....	.....	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....	402	147,682	367.68.....	5,065	.....	.....	.....2,758	.....	.....12,099	(2,603)	.....	.....(1,301)	.....	.....	.....	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	.....	.....	.....2,049	.....	.....9,532	(1,751)	.....	.....(949)	.....	.....	.....	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	.....	.....	.....6,742	.....	.....31,013	(5,668)	.....	.....(3,075)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.113

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange,	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....14,221	.....	.....66,706	(10,493)	.....	.....(6,372)	.....	.....	.....	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	.....	.....	.....30,000	.....	.....136,901	(24,498)	.....	.....(13,408)	.....	.....	.....	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	.....	.....	.....17,266	.....	.....77,819	(14,484)	.....	.....(7,716)	.....	.....	.....	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	.....	.....	.....40,504	.....	.....182,989	(33,178)	.....	.....(17,968)	.....	.....	.....	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	.....	.....	.....119,283	.....	.....6,852,995	(752,599)	.....	.....(501,403)	.....	.....	.....	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)	.....	.....	.....	.....	.....(5,043,207)	(0)	.....	.....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	.....	.....	.....76,534	.....	.....3,657,263	(512,119)	.....	.....(321,711)	.....	.....	.....	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)	.....	.....	.....	.....	.....(2,436,625)	(0)	.....	.....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	.....	.....	.....173,635	.....	.....7,992,115	(1,179,484)	.....	.....(729,873)	.....	.....	.....	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)	.....	.....	.....	.....	.....(5,186,070)	(0)	.....	.....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	.....	.....	.....412,487	.....	.....6,890,354	(1,278,262)	.....	.....(1,733,850)	.....	.....	.....	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	.....	.....	.....41,774	.....	.....754,852	(129,453)	.....	.....(175,592)	.....	.....	.....	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	.....	.....	.....387,848	.....	.....7,162,645	(1,201,908)	.....	.....(1,630,282)	.....	.....	.....	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	.....	.....	.....27,016	.....	.....465,133	(83,719)	.....	.....(113,557)	.....	.....	.....	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	.....	.....	.....26,465	.....	.....474,117	(82,015)	.....	.....(111,244)	.....	.....	.....	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	.....	.....	.....48,023	.....	.....1,006,692	(148,820)	.....	.....(201,862)	.....	.....	.....	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	.....	.....	.....19,694	.....	.....481,962	(119,118)	.....	.....(82,203)	.....	.....	.....	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	.....	.....	.....10,525	.....	.....40,877	(7,407)	.....	.....(4,588)	.....	.....	.....	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	.....	.....	.....2,348	.....	.....315,835	(74,980)	.....	.....(28,295)	.....	.....	.....	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)	.....	.....	.....	.....	.....(181,420)	(0)	.....	.....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	.....	.....	.....3,925	.....	.....438,890	(103,947)	.....	.....(39,416)	.....	.....	.....	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)	.....	.....	.....	.....	.....(251,788)	(0)	.....	.....0	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....3,510	.....	.....355,999	(87,480)	.....	.....(31,723)	.....	.....	.....	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)	.....	.....	.....	.....	.....(194,845)	(0)	.....	.....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	.....	.....	.....3,614	.....	.....346,448	(81,672)	.....	.....(29,700)	.....	.....	.....	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)	.....	.....	.....	.....	.....(195,867)	(0)	.....	.....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	.....	.....	.....5,669	.....	.....461,622	(114,803)	.....	.....(39,411)	.....	.....	.....	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)	.....	.....	.....	.....	.....(241,062)	(0)	.....	.....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	.....	.....	.....4,303	.....	.....340,549	(81,548)	.....	.....(27,779)	.....	.....	.....	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)	.....	.....	.....	.....	.....(182,763)	(0)	.....	.....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	.....	.....	.....6,615	.....	.....531,631	(123,480)	.....	.....(41,229)	.....	.....	.....	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)	.....	.....	.....	.....	.....(289,453)	(0)	.....	.....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	.....	.....	.....4,312	.....	.....322,826	(72,478)	.....	.....(24,354)	.....	.....	.....	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)	.....	.....	.....	.....	.....(180,226)	(0)	.....	.....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	.....	.....	.....5,871	.....	.....416,864	(92,683)	.....	.....(31,211)	.....	.....	.....	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)	.....	.....	.....	.....	.....(234,200)	(0)	.....	.....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	.....	.....	.....5,280	.....	.....355,928	(78,723)	.....	.....(26,507)	.....	.....	.....	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)	.....	.....	.....	.....	.....(200,178)	(0)	.....	.....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	.....	.....	.....6,119	.....	.....389,745	(80,040)	.....	.....(27,647)	.....	.....	.....	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)	.....	.....	.....	.....	.....(231,944)	(0)	.....	.....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	.....	.....	.....9,578	.....	.....526,803	(109,193)	.....	.....(40,256)	.....	.....	.....	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)	.....	.....	.....	.....	.....(318,250)	(0)	.....	.....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	.....	.....	.....9,444	.....	.....481,509	(102,738)	.....	.....(36,313)	.....	.....	.....	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)	.....	.....	.....	.....	.....(279,723)	(0)	.....	.....0	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....10,446	.....	.....517,507	(111,276)	.....	.....(37,755)	.....	.....	.....	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)	.....	.....	.....	.....	.....(292,733)	(0)	.....	.....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	.....	.....	.....12,701	.....	.....582,461	(121,770)	.....	.....(42,500)	.....	.....	.....	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)	.....	.....	.....	.....	.....(338,883)	(0)	.....	.....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	.....	.....	.....161	.....	.....329,571	(70,135)	.....	.....(29,149)	.....	.....	.....	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)	.....	.....	.....	.....	.....(211,014)	(0)	.....	.....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	.....	.....	.....1,231	.....	.....500,395	(109,655)	.....	.....(44,525)	.....	.....	.....	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)	.....	.....	.....	.....	.....(312,569)	(0)	.....	.....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	.....	.....	.....1,014	.....	.....339,923	(76,092)	.....	.....(30,563)	.....	.....	.....	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)	.....	.....	.....	.....	.....(208,689)	(0)	.....	.....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	.....	.....	.....2,039	.....	.....526,946	(120,717)	.....	.....(46,074)	.....	.....	.....	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)	.....	.....	.....	.....	.....(314,582)	(0)	.....	.....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	.....	.....	.....4,414	.....	.....834,588	(191,084)	.....	.....(72,553)	.....	.....	.....	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)	.....	.....	.....	.....	.....(495,950)	(0)	.....	.....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	.....	.....	.....2,608	.....	.....441,586	(100,852)	.....	.....(39,289)	.....	.....	.....	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....	.....	.....	275.71.....	(0)	.....	.....	.....	.....	.....(264,009)	(0)	.....	.....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	.....	.....	.....2,226	.....	.....371,155	(75,932)	.....	.....(30,952)	.....	.....	.....	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)	.....	.....	.....	.....	.....(238,877)	(0)	.....	.....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	.....	.....	.....20,488	.....	.....544,711	(137,190)	.....	.....(86,109)	.....	.....	.....	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)	.....	.....	.....	.....	.....(10,593)	(0)	.....	.....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	.....	.....	.....17,736	.....	.....443,942	(111,328)	.....	.....(69,679)	.....	.....	.....	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)	.....	.....	.....	.....	.....(9,540)	(0)	.....	.....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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....10,102	.....	.....272,932	(59,761)	.....	.....(38,841)	.....	.....	.....	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)	.....	.....	.....	.....	.....(46,835)	(0)	.....	.....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	.....	.....	.....6,213	.....	.....183,272	(33,928)	.....	.....(23,393)	.....	.....	.....	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)	.....	.....	.....	.....	.....(57,671)	(0)	.....	.....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	.....	.....	.....22,252	.....	.....556,674	(128,665)	.....	.....(82,066)	.....	.....	.....	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)	.....	.....	.....	.....	.....(42,184)	(0)	.....	.....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	.....	.....	.....27,535	.....	.....664,534	(157,784)	.....	.....(99,519)	.....	.....	.....	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)	.....	.....	.....	.....	.....(21,861)	(0)	.....	.....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	.....	.....	.....16,825	.....	.....514,193	(122,340)	.....	.....(77,970)	.....	.....	.....	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)	.....	.....	.....	.....	.....(3,505)	(0)	.....	.....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	.....	.....	.....15,031	.....	.....494,105	(102,611)	.....	.....(67,912)	.....	.....	.....	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)	.....	.....	.....	.....	.....(83,211)	(0)	.....	.....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	.....	.....	.....3,680	.....	.....121,738	(23,886)	.....	.....(16,223)	.....	.....	.....	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)	.....	.....	.....	.....	.....(38,483)	(0)	.....	.....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	.....	.....	.....19,151	.....	.....531,037	(130,630)	.....	.....(82,408)	.....	.....	.....	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....	.....	.....	399.84.....	(0)	.....	.....	.....	.....	.....(30,136)	(0)	.....	.....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	.....	.....	.....21,141	.....	.....562,742	(141,716)	.....	.....(88,854)	.....	.....	.....	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)	.....	.....	.....	.....	.....(15,789)	(0)	.....	.....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	.....	.....	.....25,276	.....	.....674,970	(168,934)	.....	.....(106,234)	.....	.....	.....	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)	.....	.....	.....	.....	.....(35,267)	(0)	.....	.....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	.....	.....	.....13,761	.....	.....467,587	(107,172)	.....	.....(69,087)	.....	.....	.....	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)					(8,948)	(0)		0				03.....

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SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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....	08/20/2021....	...25,103	9,284,743	369.87.....	206,846	.....	.....	.....28,889	.....	.....688,185	(165,757)	.....	.....(104,412)	.....	.....	.....	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)	.....	.....	.....	.....	.....(14,292)	(0)	.....	.....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	.....	.....	.....25,177	.....	.....602,476	(144,429)	.....	.....(90,994)	.....	.....	.....	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)	.....	.....	.....	.....	.....(10,200)	(0)	.....	.....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	.....	.....	.....25,484	.....	.....578,200	(137,864)	.....	.....(86,888)	.....	.....	.....	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)	.....	.....	.....	.....	.....(11,802)	(0)	.....	.....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	.....	.....	.....15,388	.....	.....345,785	(81,555)	.....	.....(51,493)	.....	.....	.....	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)	.....	.....	.....	.....	.....(18,202)	(0)	.....	.....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	.....	.....	.....20,098	.....	.....661,531	(158,569)	.....	.....(100,904)	.....	.....	.....	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)	.....	.....	.....	.....	.....(7,245)	(0)	.....	.....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	.....	.....	.....13,293	.....	.....437,271	(104,824)	.....	.....(66,740)	.....	.....	.....	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)	.....	.....	.....	.....	.....(3,424)	(0)	.....	.....0	.....	.....	.....	03.....
JUL 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/27/2020....	07/08/2022....	...11,642	3,560,485	305.84.....	139,510	.....	.....	.....76,772	.....	.....195,755	(29,088)	.....	.....(36,888)	.....	.....	.....	03.....
JUN 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/27/2020....	06/20/2022....	...7,855	2,374,482	302.29.....	109,199	.....	.....	.....58,748	.....	.....155,369	(26,192)	.....	.....(29,667)	.....	.....	.....	03.....
JUL 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/27/2020....	07/07/2023....	...9,304	2,905,072	312.23.....	109,704	.....	.....	.....77,637	.....	.....131,709	(3,116)	.....	.....(18,827)	.....	.....	.....	03.....
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	.....	.....	.....124,774	.....	.....216,591	(11,176)	.....	.....(30,258)	.....	.....	.....	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	.....	.....	.....173,107	.....	.....306,530	(20,533)	.....	.....(43,033)	.....	.....	.....	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	.....	.....	.....59,613	.....	.....154,075	(23,686)	.....	.....(29,194)	.....	.....	.....	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	.....	.....	.....99,955	.....	.....171,635	(7,203)	.....	.....(24,010)	.....	.....	.....	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	.....	.....	.....30,638	.....	.....75,895	(9,581)	.....	.....(14,449)	.....	.....	.....	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	.....	.....	.....125,421	.....	.....217,736	(11,100)	.....	.....(30,456)	.....	.....	.....	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	.....	.....	.....117,140	.....	.....209,074	(14,782)	.....	.....(29,532)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.118

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange,	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....119,389	.....	.....212,029	(14,208)	.....	.....(29,888)	.....	.....	.....	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	.....	.....	.....196,202	.....	.....343,716	(20,156)	.....	.....(48,103)	.....	.....	.....	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	.....	.....	.....328,903	.....	.....578,977	(36,886)	.....	.....(80,973)	.....	.....	.....	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	.....	.....	.....179,248	.....	.....319,142	(22,154)	.....	.....(44,999)	.....	.....	.....	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	.....	.....	.....272,694	.....	.....475,096	(25,505)	.....	.....(66,492)	.....	.....	.....	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	.....	.....	.....134,561	.....	.....238,748	(17,456)	.....	.....(33,359)	.....	.....	.....	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	.....	.....	.....52,037	.....	.....135,324	(20,789)	.....	.....(25,766)	.....	.....	.....	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	.....	.....	.....188,960	.....	.....333,194	(21,232)	.....	.....(46,714)	.....	.....	.....	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	.....	.....	.....125,735	.....	.....225,118	(16,209)	.....	.....(31,880)	.....	.....	.....	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	.....	.....	.....176,172	.....	.....310,647	(21,050)	.....	.....(43,312)	.....	.....	.....	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	.....	.....	.....216,182	.....	.....373,536	(18,546)	.....	.....(52,000)	.....	.....	.....	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	.....	.....	.....159,675	.....	.....277,595	(15,607)	.....	.....(38,565)	.....	.....	.....	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	.....	.....	.....171,126	.....	.....296,961	(16,119)	.....	.....(41,274)	.....	.....	.....	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	.....	.....	.....126,973	.....	.....222,222	(12,899)	.....	.....(31,088)	.....	.....	.....	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	.....	.....	.....63,295	.....	.....160,426	(23,808)	.....	.....(30,088)	.....	.....	.....	03.....
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	.....	.....	.....60,909	.....	.....164,400	(26,157)	.....	.....(32,027)	.....	.....	.....	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	.....	.....	.....9,003	.....	.....36,825	(6,464)	.....	.....(4,105)	.....	.....	.....	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	.....	.....	.....24,286	.....	.....99,209	(14,914)	.....	.....(10,406)	.....	.....	.....	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	.....	.....	.....22,267	.....	.....88,153	(14,784)	.....	.....(9,518)	.....	.....	.....	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	.....	.....	.....59,231	.....	.....238,382	(37,605)	.....	.....(25,260)	.....	.....	.....	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	.....	.....	.....15,858	.....	.....64,642	(9,598)	.....	.....(6,747)	.....	.....	.....	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	.....	.....	.....17,933	.....	.....72,915	(10,845)	.....	.....(7,611)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.119

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....36,957	.....	.....145,523	(24,441)	.....	.....(15,686)	.....	.....	.....	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	.....	.....	.....858,616	.....	.....2,197,840	(217,295)	.....	.....(197,972)	.....	.....	.....	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	.....	.....	.....321,623	.....	.....822,280	(82,310)	.....	.....(74,062)	.....	.....	.....	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	.....	.....	.....269,927	.....	.....690,362	(67,495)	.....	.....(62,077)	.....	.....	.....	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	.....	.....	.....403,451	.....	.....1,032,857	(94,412)	.....	.....(92,664)	.....	.....	.....	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	.....	.....	.....7,214	.....	.....30,903	(4,202)	.....	.....(3,223)	.....	.....	.....	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	.....	.....	.....395,891	.....	.....1,012,717	(92,372)	.....	.....(90,811)	.....	.....	.....	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	.....	.....	.....139,385	.....	.....357,204	(29,183)	.....	.....(31,972)	.....	.....	.....	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	.....	.....	.....811,749	.....	.....2,072,302	(189,112)	.....	.....(185,486)	.....	.....	.....	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	.....	.....	.....215,042	.....	.....549,101	(49,015)	.....	.....(49,074)	.....	.....	.....	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	.....	.....	.....191,702	.....	.....488,503	(45,610)	.....	.....(43,692)	.....	.....	.....	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	.....	.....	.....482,181	.....	.....1,228,357	(112,147)	.....	.....(109,757)	.....	.....	.....	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	.....	.....	.....545,636	.....	.....1,388,570	(127,468)	.....	.....(124,042)	.....	.....	.....	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	.....	.....	.....275,592	.....	.....702,590	(58,821)	.....	.....(62,651)	.....	.....	.....	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	.....	.....	.....9,633	.....	.....39,065	(6,741)	.....	.....(4,303)	.....	.....	.....	03.....
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	.....	.....	.....46,879	.....	.....190,562	(31,387)	.....	.....(20,582)	.....	.....	.....	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	.....	.....	.....29,963	.....	.....121,131	(19,921)	.....	.....(13,059)	.....	.....	.....	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	.....	.....	.....33,744	.....	.....136,989	(22,120)	.....	.....(14,672)	.....	.....	.....	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	.....	.....	.....15,244	.....	.....61,826	(9,934)	.....	.....(6,612)	.....	.....	.....	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	.....	.....	.....15,917	.....	.....65,713	(9,716)	.....	.....(6,886)	.....	.....	.....	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	.....	.....	.....78,908	.....	.....316,928	(52,107)	.....	.....(34,059)	.....	.....	.....	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	.....	.....	.....26,617	.....	.....530,712	(118,393)	.....	.....(83,429)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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)					(33,545)	(0)		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		24,516		484,027	(109,470)		(76,843)				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)					(9,744)	(0)		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		34,730		655,537	(147,361)		(103,407)				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)					(13,998)	(0)		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		24,833		471,163	(103,020)		(72,724)				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)					(38,333)	(0)		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		5,054		109,876	(18,989)		(14,561)				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)					(31,927)	(0)		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		7,270		155,354	(26,866)		(20,615)				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)					(43,540)	(0)		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		12,182		293,406	(51,552)		(39,574)				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)					(97,153)	(0)		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		30,691		613,331	(139,517)		(97,919)				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)					(31,371)	(0)		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....	28,920	10,666,519	368.83.....	262,593		42,402		822,877	(190,188)		(132,904)				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)					(29,194)	(0)		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		15,471		62,907	(10,716)		(6,691)				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		36,419		144,455	(23,973)		(15,022)				03.....
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		17,610		70,056	(11,449)		(7,248)				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		27,227		108,385	(17,567)		(11,179)				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		771,634		1,986,307	(185,192)		(174,705)				03.....

QE06:120

SCHEDULE DB - PART A - SECTION 1

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

QE06.121

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....301,129	.....	.....774,563	(71,228)	.....	.....(68,092)	.....	.....	.....	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	.....	.....	.....265,075	.....	.....679,236	(68,173)	.....	.....(59,863)	.....	.....	.....	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	.....	.....	.....369,837	.....	.....948,877	(90,823)	.....	.....(83,417)	.....	.....	.....	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	.....	.....	.....597,571	.....	.....1,534,319	(138,915)	.....	.....(134,611)	.....	.....	.....	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	.....	.....	.....581,622	.....	.....1,485,205	(145,007)	.....	.....(130,359)	.....	.....	.....	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	.....	.....	.....418,866	.....	.....1,070,250	(101,855)	.....	.....(93,763)	.....	.....	.....	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	.....	.....	.....7,636	.....	.....30,722	(5,222)	.....	.....(3,247)	.....	.....	.....	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	.....	.....	.....401,560	.....	.....1,023,722	(99,988)	.....	.....(89,776)	.....	.....	.....	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	.....	.....	.....660,948	.....	.....1,686,727	(159,224)	.....	.....(147,581)	.....	.....	.....	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	.....	.....	.....14,641	.....	.....60,439	(9,439)	.....	.....(6,212)	.....	.....	.....	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	.....	.....	.....36,718	.....	.....148,534	(24,373)	.....	.....(15,468)	.....	.....	.....	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	.....	.....	.....8,017	.....	.....31,589	(5,504)	.....	.....(3,369)	.....	.....	.....	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	.....	.....	.....57,985	.....	.....235,810	(37,654)	.....	.....(24,312)	.....	.....	.....	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	.....	.....	.....10,720	.....	.....44,551	(6,427)	.....	.....(4,473)	.....	.....	.....	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	.....	.....	.....53,247	.....	.....209,041	(36,286)	.....	.....(22,221)	.....	.....	.....	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	.....	.....	.....14,806	.....	.....59,138	(9,840)	.....	.....(6,179)	.....	.....	.....	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	.....	.....	.....725,086	.....	.....7,421,093	...(1,005,747)	.....	...(1,722,866)	.....	.....	.....	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	.....	.....	.....42,647	.....	.....467,077	(59,154)	.....	.....(101,331)	.....	.....	.....	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	.....	.....	.....644,635	.....	.....7,180,490	(894,156)	.....	...(1,531,708)	.....	.....	.....	03.....
SEP 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868....	09/16/2020....	09/15/2021....	4,263,763	...4,263,763	3,401.2.....	...198,265	.....	.....	.....41,625	.....	.....436,917	(57,736)	.....	.....(98,904)	.....	.....	.....	03.....
SEP 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868....	09/16/2020....	09/15/2021....	2,184,552	...2,184,552	3,401.2.....	...107,698	.....	.....	.....22,611	.....	.....245,695	(31,362)	.....	.....(53,725)	.....	.....	.....	03.....
SEP 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868....	09/16/2020....	09/15/2021....	7,054,324	...7,054,324	3,401.2.....	...466,291	.....	.....	.....97,895	.....	.....1,219,277	(135,788)	.....	.....(232,607)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.122

1	2	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)
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	.....	.....	.....22,531	.....	.....333,853	(73,915)	.....	.....(53,113)	.....	.....	.....	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	.....	.....	.....3,700	.....	.....13,842	(2,340)	.....	.....(1,499)	.....	.....	.....	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	.....	.....	.....123,660	.....	.....3,591,762	(483,404)	.....	.....(291,507)	.....	.....	.....	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)	.....	.....	.....	.....	.....(2,381,016)	(0)	.....	.....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	.....	.....	.....262,810	.....	.....7,353,763	...(1,043,533)	.....	.....(619,531)	.....	.....	.....	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)	.....	.....	.....	.....	.....(4,747,370)	(0)	.....	.....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	.....	.....	.....289,551	.....	.....10,105,089	...(1,064,981)	.....	.....(682,567)	.....	.....	.....	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)	.....	.....	.....	.....	.....(7,404,679)	(0)	.....	.....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	.....	.....	.....16,886	.....	.....546,138	(63,526)	.....	.....(39,805)	.....	.....	.....	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)	.....	.....	.....	.....	.....(385,834)	(0)	.....	.....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	.....	.....	.....24,507	.....	.....576,654	(106,811)	.....	.....(57,771)	.....	.....	.....	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)	.....	.....	.....	.....	.....(313,051)	(0)	.....	.....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	.....	.....	.....23,134	.....	.....685,395	(89,741)	.....	.....(54,536)	.....	.....	.....	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)	.....	.....	.....	.....	.....(460,309)	(0)	.....	.....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	.....	.....	.....6,733	.....	.....26,774	(4,547)	.....	.....(2,884)	.....	.....	.....	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	.....	.....	.....327,196	.....	.....826,367	(77,805)	.....	.....(72,594)	.....	.....	.....	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	.....	.....	.....467,796	.....	.....1,183,700	(102,693)	.....	.....(103,660)	.....	.....	.....	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	.....	.....	.....357,139	.....	.....901,311	(82,683)	.....	.....(79,041)	.....	.....	.....	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	.....	.....	.....85,392	.....	.....216,299	(16,243)	.....	.....(18,898)	.....	.....	.....	03.....
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	.....	.....	.....46,315	.....	.....178,641	(30,185)	.....	.....(19,013)	.....	.....	.....	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	.....	.....	.....23,368	.....	.....91,120	(14,834)	.....	.....(9,527)	.....	.....	.....	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	.....	.....	.....35,291	.....	.....135,979	(22,655)	.....	.....(14,355)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....29,882	.....	.....118,422	(18,089)	.....	.....(12,127)	.....	.....	.....	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	.....	.....	.....16,959	.....	.....68,301	(9,687)	.....	.....(6,867)	.....	.....	.....	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	.....	.....	.....44,177	.....	.....172,529	(27,311)	.....	.....(17,847)	.....	.....	.....	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	.....	.....	.....379,893	.....	.....960,268	(90,194)	.....	.....(84,391)	.....	.....	.....	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	.....	.....	.....25,802	.....	.....421,197	(91,321)	.....	.....(65,110)	.....	.....	.....	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)	.....	.....	.....	.....	.....(30,446)	(0)	.....	.....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	.....	.....	.....48,523	.....	.....755,691	(166,180)	.....	.....(117,475)	.....	.....	.....	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)	.....	.....	.....	.....	.....(36,652)	(0)	.....	.....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	.....	.....	.....35,191	.....	.....587,246	(113,408)	.....	.....(84,061)	.....	.....	.....	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)	.....	.....	.....	.....	.....(105,289)	(0)	.....	.....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	.....	.....	.....9,264	.....	.....169,019	(27,396)	.....	.....(21,839)	.....	.....	.....	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)	.....	.....	.....	.....	.....(55,733)	(0)	.....	.....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	.....	.....	.....40,220	.....	.....635,975	(129,110)	.....	.....(93,576)	.....	.....	.....	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)	.....	.....	.....	.....	.....(76,749)	(0)	.....	.....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	.....	.....	.....58,705	.....	.....895,290	(187,539)	.....	.....(134,827)	.....	.....	.....	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)	.....	.....	.....	.....	.....(91,539)	(0)	.....	.....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	.....	.....	.....21,800	.....	.....389,880	(85,479)	.....	.....(61,036)	.....	.....	.....	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)	.....	.....	.....	.....	.....(27,370)	(0)	.....	.....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	.....	.....	.....13,699	.....	.....227,490	(51,113)	.....	.....(36,096)	.....	.....	.....	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....	.....	.....	405.23.....	(0)	.....	.....	.....	.....	.....(7,022)	(0)	.....	.....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	.....	.....	.....14,138	.....	.....279,901	(45,437)	.....	.....(36,712)	.....	.....	.....	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)	.....	.....	.....	.....	.....(106,050)	(0)	.....	.....0	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....42,467	.....	.....724,436	(148,930)	.....	.....(108,697)	.....	.....	.....	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)	.....	.....	.....	.....	.....(103,006)	(0)	.....	.....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	.....	.....	.....43,460	.....	.....702,512	(154,621)	.....	.....(109,670)	.....	.....	.....	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)	.....	.....	.....	.....	.....(41,161)	(0)	.....	.....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	.....	.....	.....41,558	.....	.....683,557	(145,819)	.....	.....(104,870)	.....	.....	.....	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)	.....	.....	.....	.....	.....(72,713)	(0)	.....	.....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	.....	.....	.....29,742	.....	.....547,466	(114,658)	.....	.....(83,271)	.....	.....	.....	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)	.....	.....	.....	.....	.....(66,959)	(0)	.....	.....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	.....	.....	.....33,491	.....	.....608,097	(129,091)	.....	.....(93,770)	.....	.....	.....	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)	.....	.....	.....	.....	.....(76,652)	(0)	.....	.....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	.....	.....	.....15,762	.....	.....279,519	(62,060)	.....	.....(44,131)	.....	.....	.....	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)	.....	.....	.....	.....	.....(15,656)	(0)	.....	.....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	.....	.....	.....4,531	.....	.....201,155	(38,294)	.....	.....(14,876)	.....	.....	.....	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)	.....	.....	.....	.....	.....(124,461)	(0)	.....	.....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	.....	.....	.....6,625	.....	.....235,022	(46,752)	.....	.....(16,847)	.....	.....	.....	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)	.....	.....	.....	.....	.....(136,374)	(0)	.....	.....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	.....	.....	.....6,460	.....	.....219,022	(44,602)	.....	.....(15,549)	.....	.....	.....	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)	.....	.....	.....	.....	.....(122,692)	(0)	.....	.....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	.....	.....	.....8,472	.....	.....283,368	(54,442)	.....	.....(19,608)	.....	.....	.....	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....	.....	.....	277.81.....	(0)	.....	.....	.....	.....	.....(166,884)	(0)	.....	.....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	.....	.....	.....8,234	.....	.....256,617	(48,297)	.....	.....(18,128)	.....	.....	.....	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)	.....	.....	.....	.....	.....(154,037)	(0)	.....	.....0	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....9,429	.....	.....265,121	(47,249)	.....	.....(19,342)	.....	.....	.....	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)	.....	.....	.....	.....	.....(166,254)	(0)	.....	.....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	.....	.....	.....5,328	.....	.....234,653	(47,032)	.....	.....(16,879)	.....	.....	.....	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)	.....	.....	.....	.....	.....(137,408)	(0)	.....	.....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	.....	.....	.....5,021	.....	.....219,976	(43,589)	.....	.....(15,906)	.....	.....	.....	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)	.....	.....	.....	.....	.....(130,414)	(0)	.....	.....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	.....	.....	.....4,998	.....	.....209,786	(42,062)	.....	.....(15,041)	.....	.....	.....	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)	.....	.....	.....	.....	.....(122,303)	(0)	.....	.....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	.....	.....	.....6,803	.....	.....283,892	(55,875)	.....	.....(20,138)	.....	.....	.....	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)	.....	.....	.....	.....	.....(167,815)	(0)	.....	.....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	.....	.....	.....4,377	.....	.....179,723	(35,245)	.....	.....(12,544)	.....	.....	.....	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)	.....	.....	.....	.....	.....(105,818)	(0)	.....	.....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	.....	.....	.....6,363	.....	.....241,951	(49,516)	.....	.....(17,951)	.....	.....	.....	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)	.....	.....	.....	.....	.....(139,086)	(0)	.....	.....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	.....	.....	.....6,660	.....	.....251,213	(51,220)	.....	.....(18,789)	.....	.....	.....	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)	.....	.....	.....	.....	.....(145,376)	(0)	.....	.....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	.....	.....	.....6,710	.....	.....239,056	(47,901)	.....	.....(17,557)	.....	.....	.....	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)	.....	.....	.....	.....	.....(138,891)	(0)	.....	.....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	.....	.....	.....28,616	.....	.....438,189	(93,517)	.....	.....(62,999)	.....	.....	.....	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....	.....	.....	394.46.....	(0)	.....	.....	.....	.....	.....(79,361)	(0)	.....	.....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	.....	.....	.....8,866	.....	.....153,089	(25,990)	.....	.....(19,284)	.....	.....	.....	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)	.....	.....	.....	.....	.....(55,534)	(0)	.....	.....0	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.126

1	2	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)
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	.....	.....	.....46,497	.....	.....671,017	(149,805)	.....	.....(99,927)	.....	.....	.....	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)	.....	.....	.....	.....	.....(104,187)	(0)	.....	.....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	.....	.....	.....121,565	.....	.....1,709,605	(393,718)	.....	.....(258,176)	.....	.....	.....	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)	.....	.....	.....	.....	.....(195,637)	(0)	.....	.....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	.....	.....	.....43,605	.....	.....625,441	(139,667)	.....	.....(92,607)	.....	.....	.....	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)	.....	.....	.....	.....	.....(89,456)	(0)	.....	.....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	.....	.....	.....48,050	.....	.....655,920	(151,616)	.....	.....(98,565)	.....	.....	.....	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)	.....	.....	.....	.....	.....(65,602)	(0)	.....	.....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	.....	.....	.....43,282	.....	.....703,467	(152,934)	.....	.....(100,177)	.....	.....	.....	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)	.....	.....	.....	.....	.....(80,193)	(0)	.....	.....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	.....	.....	.....25,284	.....	.....406,944	(90,623)	.....	.....(58,519)	.....	.....	.....	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)	.....	.....	.....	.....	.....(30,768)	(0)	.....	.....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	.....	.....	.....35,136	.....	.....544,857	(121,683)	.....	.....(78,308)	.....	.....	.....	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)	.....	.....	.....	.....	.....(37,062)	(0)	.....	.....0	.....	.....	.....	03.....
AUG 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	09/29/2020....	08/01/2022....	...11,411	3,508,944	307.5.....	108,433	.....	.....	.....64,184	.....	.....178,024	(36,263)	.....	.....(29,220)	.....	.....	.....	03.....
AUG 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	09/29/2020....	08/07/2023....	...17,495	5,460,311	312.11.....	182,839	.....	.....	.....134,844	.....	.....251,826	(24,647)	.....	.....(31,676)	.....	.....	.....	03.....
AUG 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	09/29/2020....	08/11/2023....	...15,667	4,946,306	315.72.....	140,699	.....	.....	.....103,907	.....	.....191,442	(16,085)	.....	.....(24,283)	.....	.....	.....	03.....
AUG 22 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	09/29/2020....	08/05/2022....	...11,531	3,580,572	310.53.....	93,942	.....	.....	.....55,834	.....	.....153,520	(29,910)	.....	.....(25,164)	.....	.....	.....	03.....
JUL 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	09/29/2020....	07/26/2023....	...14,133	4,322,748	305.87.....	188,695	.....	.....	.....138,584	.....	.....263,373	(31,275)	.....	.....(33,073)	.....	.....	.....	03.....
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	.....	.....	.....43,105	.....	.....121,179	(23,965)	.....	.....(20,133)	.....	.....	.....	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	.....	.....	.....239,398	.....	.....456,712	(51,483)	.....	.....(57,822)	.....	.....	.....	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	.....	.....	.....121,700	.....	.....226,225	(21,240)	.....	.....(28,477)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.127

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....138,720	.....	.....264,557	(30,964)	.....	.....(33,371)	.....	.....	.....	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	.....	.....136,084	.....	.....257,542	(28,435)	.....	.....(32,391)	.....	.....	.....	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	.....	.....190,238	.....	.....355,973	(33,927)	.....	.....(45,101)	.....	.....	.....	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	.....	.....289,217	.....	.....547,946	(58,991)	.....	.....(69,205)	.....	.....	.....	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	.....	.....114,314	.....	.....214,620	(21,780)	.....	.....(27,030)	.....	.....	.....	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	.....	.....80,595	.....	.....148,478	(11,419)	.....	.....(19,183)	.....	.....	.....	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	.....	.....127,500	.....	.....242,277	(26,613)	.....	.....(30,631)	.....	.....	.....	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	.....	.....67,041	.....	.....124,398	(10,935)	.....	.....(15,811)	.....	.....	.....	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	.....	.....120,845	.....	.....227,557	(22,948)	.....	.....(28,801)	.....	.....	.....	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	.....	.....55,683	.....	.....155,436	(31,436)	.....	.....(25,608)	.....	.....	.....	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	.....	.....96,080	.....	.....183,101	(20,468)	.....	.....(23,175)	.....	.....	.....	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	.....	.....88,254	.....	.....165,638	(16,881)	.....	.....(20,841)	.....	.....	.....	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	.....	.....45,443	.....	.....123,792	(24,357)	.....	.....(20,128)	.....	.....	.....	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	.....	.....59,277	.....	.....167,725	(34,526)	.....	.....(27,830)	.....	.....	.....	03.....
AUG 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	10/02/2020....	08/26/2022....	6,127	2,308,247	376.76.....	51,096	.....	.....31,221	.....	.....136,464	(24,961)	.....	.....(13,239)	.....	.....	.....	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....	10,497	3,863,563	368.08.....	129,422	.....	.....81,047	.....	.....314,710	(63,124)	.....	.....(32,220)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	10/02/2020....	09/26/2022....	1,823	674,194	369.92.....	20,923	.....	.....13,135	.....	.....51,641	(10,136)	.....	.....(5,187)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	10/02/2020....	09/27/2022....	7,208	2,676,171	371.28.....	78,351	.....	.....49,227	.....	.....195,566	(37,767)	.....	.....(19,397)	.....	.....	.....	03.....
SEP 22 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	10/02/2020....	09/28/2022....	5,307	1,981,660	373.4.....	52,858	.....	.....33,238	.....	.....134,225	(25,244)	.....	.....(13,068)	.....	.....	.....	03.....
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	.....	.....27,692	.....	.....110,509	(21,090)	.....	.....(10,863)	.....	.....	.....	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	.....	.....9,470	.....	.....37,836	(7,194)	.....	.....(3,707)	.....	.....	.....	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	.....	.....55,735	.....	.....219,089	(42,557)	.....	.....(21,817)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.128

1	2	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)
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	.....	.....	.....12,099	.....	.....32,417	(3,868)	.....	.....(2,708)	.....	.....	.....	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	.....	.....	.....10,063	.....	.....26,544	(3,553)	.....	.....(2,246)	.....	.....	.....	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	.....	.....	.....631,771	.....	.....1,681,816	(195,006)	.....	.....(139,265)	.....	.....	.....	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	.....	.....	.....4,186	.....	.....17,455	(3,310)	.....	.....(1,722)	.....	.....	.....	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	.....	.....	.....313,123	.....	.....832,067	(97,535)	.....	.....(68,938)	.....	.....	.....	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	.....	.....	.....322,668	.....	.....856,265	(101,395)	.....	.....(70,953)	.....	.....	.....	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	.....	.....	.....570,609	.....	.....1,510,011	(182,585)	.....	.....(125,317)	.....	.....	.....	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	.....	.....	.....494,925	.....	.....1,307,935	(159,004)	.....	.....(108,562)	.....	.....	.....	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	.....	.....	.....220,209	.....	.....585,934	(65,577)	.....	.....(48,303)	.....	.....	.....	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	.....	.....	.....674,679	.....	.....1,776,319	(217,740)	.....	.....(147,446)	.....	.....	.....	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	.....	.....	.....334,792	.....	.....878,844	(110,668)	.....	.....(73,076)	.....	.....	.....	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	.....	.....	.....269,976	.....	.....707,890	(88,759)	.....	.....(58,857)	.....	.....	.....	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	.....	.....	.....450,065	.....	.....1,186,904	(140,391)	.....	.....(97,997)	.....	.....	.....	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	.....	.....	.....657,159	.....	.....1,735,993	(198,641)	.....	.....(142,916)	.....	.....	.....	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	.....	.....	.....3,688	.....	.....15,334	(2,859)	.....	.....(1,492)	.....	.....	.....	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	.....	.....	.....149,730	.....	.....392,840	(48,360)	.....	.....(32,563)	.....	.....	.....	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	.....	.....	.....29,639	.....	.....122,413	(22,965)	.....	.....(11,970)	.....	.....	.....	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	.....	.....	.....23,401	.....	.....97,645	(17,853)	.....	.....(9,387)	.....	.....	.....	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	.....	.....	.....24,700	.....	.....101,577	(19,020)	.....	.....(9,886)	.....	.....	.....	03.....
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	.....	.....	.....24,994	.....	.....101,521	(19,276)	.....	.....(9,981)	.....	.....	.....	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	.....	.....	.....13,757	.....	.....57,067	(10,462)	.....	.....(5,481)	.....	.....	.....	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	.....	.....	.....34,536	.....	.....143,421	(26,119)	.....	.....(13,730)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06:129

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....23,868	.....	.....296,422	(53,714)	.....	.....(44,295)	.....	.....	.....	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)	.....	.....	.....	.....	.....(61,467)	(0)	.....	.....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	.....	.....	.....17,949	.....	.....249,476	(36,151)	.....	.....(32,967)	.....	.....	.....	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)	.....	.....	.....	.....	.....(93,520)	(0)	.....	.....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	.....	.....	.....34,190	.....	.....415,406	(76,893)	.....	.....(62,154)	.....	.....	.....	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)	.....	.....	.....	.....	.....(68,213)	(0)	.....	.....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	.....	.....	.....14,712	.....	.....209,198	(33,307)	.....	.....(29,127)	.....	.....	.....	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)	.....	.....	.....	.....	.....(64,785)	(0)	.....	.....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	.....	.....	.....67,130	.....	.....827,123	(166,299)	.....	.....(131,439)	.....	.....	.....	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)	.....	.....	.....	.....	.....(86,996)	(0)	.....	.....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	.....	.....	.....65,137	.....	.....785,738	(159,975)	.....	.....(126,149)	.....	.....	.....	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)	.....	.....	.....	.....	.....(78,348)	(0)	.....	.....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	.....	.....	.....61,565	.....	.....747,903	(149,348)	.....	.....(119,230)	.....	.....	.....	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)	.....	.....	.....	.....	.....(99,864)	(0)	.....	.....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	.....	.....	.....63,286	.....	.....772,434	(153,732)	.....	.....(122,563)	.....	.....	.....	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)	.....	.....	.....	.....	.....(102,461)	(0)	.....	.....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	.....	.....	.....49,663	.....	.....586,833	(117,577)	.....	.....(93,139)	.....	.....	.....	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)	.....	.....	.....	.....	.....(69,964)	(0)	.....	.....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	.....	.....	.....512	.....	.....7,815	(1,256)	.....	.....(1,112)	.....	.....	.....	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....	.....	.....	388.58.....	(0)	.....	.....	.....	.....	.....(2,590)	(0)	.....	.....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	.....	.....	.....1,319	.....	.....20,147	(2,987)	.....	.....(2,765)	.....	.....	.....	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)	.....	.....	.....	.....	.....(8,243)	(0)	.....	.....0	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.130

1	2	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)
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	.....	.....	.....39,034	.....	.....515,490	(94,944)	.....	.....(78,148)	.....	.....	.....	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)	.....	.....	.....	.....	.....(102,952)	(0)	.....	.....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	.....	.....	.....981,130	.....	7,087,964	(695,721)	.....	...(1,655,288)	.....	.....	.....	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	.....	.....	.....70,413	.....	548,842	(49,930)	.....	.....(118,796)	.....	.....	.....	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	.....	.....	.....1,001,003	.....	7,956,128	(709,813)	.....	...(1,688,815)	.....	.....	.....	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	.....	.....	.....71,479	.....	531,629	(50,686)	.....	.....(120,594)	.....	.....	.....	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	.....	.....	.....73,929	.....	570,801	(52,423)	.....	.....(124,728)	.....	.....	.....	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	.....	.....	.....145,162	.....	1,186,914	(102,935)	.....	.....(244,907)	.....	.....	.....	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	.....	.....	.....3,204	.....	11,877	(1,543)	.....	.....(1,302)	.....	.....	.....	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	.....	.....	.....131,712	.....	461,608	(63,227)	.....	.....(50,756)	.....	.....	.....	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	.....	.....	.....22,270	.....	78,099	(10,488)	.....	.....(8,509)	.....	.....	.....	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	.....	.....	.....5,204	.....	18,860	(2,226)	.....	.....(1,984)	.....	.....	.....	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	.....	.....	.....6,967	.....	25,329	(2,897)	.....	.....(2,651)	.....	.....	.....	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	.....	.....	.....5,118	.....	18,345	(2,237)	.....	.....(1,943)	.....	.....	.....	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	.....	.....	.....75,060	.....	263,199	(34,715)	.....	.....(28,494)	.....	.....	.....	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	.....	.....	.....7,854	.....	18,630	(1,377)	.....	.....(1,708)	.....	.....	.....	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	.....	.....	.....783,633	.....	1,859,018	(129,803)	.....	.....(169,754)	.....	.....	.....	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	.....	.....	.....294,196	.....	696,992	(50,160)	.....	.....(63,653)	.....	.....	.....	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	.....	.....	.....286,229	.....	676,203	(50,727)	.....	.....(61,854)	.....	.....	.....	03.....
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	.....	.....	.....6,736	.....	23,367	(3,463)	.....	.....(2,677)	.....	.....	.....	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	.....	.....	.....502,292	.....	1,191,712	(78,164)	.....	.....(108,412)	.....	.....	.....	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	.....	.....	.....550,236	.....	1,299,935	(93,635)	.....	.....(118,617)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....93,903	.....	.....222,922	(13,363)	.....	.....(20,243)	.....	.....	.....	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	.....	.....698,658	.....	.....1,662,027	(87,676)	.....	.....(150,613)	.....	.....	.....	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	.....	.....412,182	.....	.....975,673	(60,044)	.....	.....(88,427)	.....	.....	.....	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	.....	.....350,198	.....	.....828,353	(52,661)	.....	.....(75,039)	.....	.....	.....	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	.....	.....525,004	.....	.....1,242,212	(72,689)	.....	.....(112,361)	.....	.....	.....	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	.....	.....574,047	.....	.....1,357,879	(77,509)	.....	.....(122,710)	.....	.....	.....	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	.....	.....98,279	.....	.....232,771	(9,347)	.....	.....(21,008)	.....	.....	.....	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	.....	.....3,042	.....	.....11,348	(1,270)	.....	.....(1,193)	.....	.....	.....	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	.....	.....41,887	.....	.....147,430	(20,545)	.....	.....(16,390)	.....	.....	.....	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	.....	.....100,200	.....	.....342,908	(50,310)	.....	.....(38,950)	.....	.....	.....	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	.....	.....66,302	.....	.....232,417	(32,260)	.....	.....(25,717)	.....	.....	.....	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	.....	.....29,058	.....	.....102,526	(13,889)	.....	.....(11,246)	.....	.....	.....	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	.....	.....25,363	.....	.....89,531	(12,074)	.....	.....(9,795)	.....	.....	.....	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	.....	.....6,112	.....	.....22,250	(2,660)	.....	.....(2,355)	.....	.....	.....	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	.....	.....36,377	.....	.....370,569	(72,210)	.....	.....(61,911)	.....	.....	.....	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	.....	.....5,179	.....	.....17,708	(2,580)	.....	.....(1,986)	.....	.....	.....	03.....
OCT 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868....	10/19/2020....	10/15/2021....	4,161	14,492,959	3,483.34.....	660,378	.....	.....194,986	.....	.....3,498,210	(386,770)	.....	.....(331,853)	.....	.....	.....	03.....
OCT 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868....	10/19/2020....	10/15/2021....	.....	.....	3,814.26.....	(0)	.....	.....	.....	.....(2,228,909)	(0)	.....	.....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....	9,956	34,678,426	3,483.34.....	1,641,166	.....	.....484,578	.....	.....8,370,438	(975,501)	.....	.....(824,717)	.....	.....	.....	03.....
OCT 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868....	10/19/2020....	10/15/2021....	.....	.....	3,831.67.....	(0)	.....	.....	.....	.....(5,179,382)	(0)	.....	.....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	.....	.....346,432	.....	.....7,476,776	(645,709)	.....	.....(589,602)	.....	.....	.....	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)	.....	.....	.....	.....(5,320,490)	(0)	.....	.....0	.....	.....	.....	03.....

QE06:131

SCHEDULE DB - PART A - SECTION 1

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

QE06.132

1	2	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)
OCT 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868....	10/19/2020....	10/15/2021....	648	2,257,727	3,483.34.....	92,297	.....	.....	.....27,252	.....	.....544,954	(52,031)	.....	.....(46,381)	.....	.....	.....	03.....
OCT 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868....	10/19/2020....	10/15/2021....	.....	.....	3,770.72.....	(0)	.....	.....	.....	.....	.....(372,491)	(0)	.....	.....0	.....	.....	.....	03.....
OCT 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868....	10/19/2020....	10/15/2021....	786	2,738,950	3,483.34.....	154,618	.....	.....	.....45,653	.....	.....661,109	(100,131)	.....	.....(77,699)	.....	.....	.....	03.....
OCT 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868....	10/19/2020....	10/15/2021....	.....	.....	3,936.17.....	(0)	.....	.....	.....	.....	.....(337,401)	(0)	.....	.....0	.....	.....	.....	03.....
OCT 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868....	10/19/2020....	10/15/2021....	349	1,215,163	3,483.34.....	54,271	.....	.....	.....16,024	.....	.....293,308	(31,547)	.....	.....(27,272)	.....	.....	.....	03.....
OCT 21 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868....	10/19/2020....	10/15/2021....	.....	.....	3,805.55.....	(0)	.....	.....	.....	.....	.....(189,591)	(0)	.....	.....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	.....	.....	.....39,293	.....	.....433,010	(73,570)	.....	.....(67,510)	.....	.....	.....	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)	.....	.....	.....	.....	.....(56,310)	(0)	.....	.....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	.....	.....	.....60,629	.....	.....647,153	(114,478)	.....	.....(103,184)	.....	.....	.....	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)	.....	.....	.....	.....	.....(63,449)	(0)	.....	.....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	.....	.....	.....68,916	.....	.....749,959	(127,526)	.....	.....(117,288)	.....	.....	.....	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)	.....	.....	.....	.....	.....(102,388)	(0)	.....	.....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	.....	.....	.....63,078	.....	.....680,816	(118,024)	.....	.....(107,351)	.....	.....	.....	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)	.....	.....	.....	.....	.....(76,719)	(0)	.....	.....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	.....	.....	.....44,285	.....	.....462,328	(81,578)	.....	.....(73,293)	.....	.....	.....	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)	.....	.....	.....	.....	.....(40,170)	(0)	.....	.....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	.....	.....	.....30,110	.....	.....312,737	(54,090)	.....	.....(49,379)	.....	.....	.....	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)	.....	.....	.....	.....	.....(39,953)	(0)	.....	.....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	.....	.....	.....62,362	.....	.....702,228	(124,889)	.....	.....(113,643)	.....	.....	.....	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....	.....	.....	399.65.....	(0)	.....	.....	.....	.....	.....(78,584)	(0)	.....	.....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	.....	.....	.....62,591	.....	.....729,567	(123,858)	.....	.....(114,059)	.....	.....	.....	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)	.....	.....	.....	.....	.....(95,634)	(0)	.....	.....0	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.133

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....47,425	.....	.....542,201	(95,921)	.....	.....(86,422)	.....	.....	.....	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)	.....	.....	.....	.....	.....(47,073)	(0)	.....	.....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	.....	.....	.....47,578	.....	.....542,460	(96,714)	.....	.....(86,701)	.....	.....	.....	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)	.....	.....	.....	.....	.....(42,615)	(0)	.....	.....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	.....	.....	.....30,427	.....	.....344,322	(58,097)	.....	.....(53,293)	.....	.....	.....	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)	.....	.....	.....	.....	.....(41,321)	(0)	.....	.....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	.....	.....	.....18,658	.....	.....229,541	(32,092)	.....	.....(32,365)	.....	.....	.....	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)	.....	.....	.....	.....	.....(67,153)	(0)	.....	.....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	.....	.....	.....541	.....	.....7,859	(1,070)	.....	.....(1,148)	.....	.....	.....	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)	.....	.....	.....	.....	.....(3,216)	(0)	.....	.....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	.....	.....	.....903	.....	.....11,600	(1,787)	.....	.....(1,771)	.....	.....	.....	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)	.....	.....	.....	.....	.....(3,291)	(0)	.....	.....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	.....	.....	.....710	.....	.....9,186	(1,278)	.....	.....(1,320)	.....	.....	.....	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)	.....	.....	.....	.....	.....(3,147)	(0)	.....	.....0	.....	.....	.....	03.....
SEP 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	10/29/2020....	09/01/2023....	...11,893	3,816,567	320.91.....	73,724	.....	.....	.....56,524	.....	.....113,829	(15,998)	.....	.....(12,721)	.....	.....	.....	03.....
AUG 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	10/29/2020....	08/23/2023....	...11,110	3,458,653	311.32.....	106,127	.....	.....	.....81,150	.....	.....166,467	(27,226)	.....	.....(18,473)	.....	.....	.....	03.....
AUG 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	10/29/2020....	08/30/2023....	...18,274	5,759,974	315.2.....	147,759	.....	.....	.....113,220	.....	.....230,723	(35,681)	.....	.....(25,545)	.....	.....	.....	03.....
AUG 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	10/29/2020....	08/17/2023....	...16,383	5,144,568	314.02.....	138,169	.....	.....	.....105,459	.....	.....217,204	(34,732)	.....	.....(24,193)	.....	.....	.....	03.....
AUG 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	10/29/2020....	08/21/2023....	...20,992	6,596,554	314.24.....	175,895	.....	.....	.....134,417	.....	.....275,984	(43,768)	.....	.....(30,677)	.....	.....	.....	03.....
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	.....	.....	.....91,831	.....	.....187,634	(28,829)	.....	.....(20,851)	.....	.....	.....	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	.....	.....	.....94,725	.....	.....192,373	(31,363)	.....	.....(21,211)	.....	.....	.....	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	.....	.....	.....44,538	.....	.....136,540	(34,946)	.....	.....(19,237)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.134

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....118,763	.....	.....240,747	(38,696)	.....	.....(26,494)	.....	.....	.....	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	.....	.....	.....89,703	.....	.....184,995	(30,329)	.....	.....(20,605)	.....	.....	.....	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	.....	.....	.....35,815	.....	.....106,776	(26,478)	.....	.....(14,788)	.....	.....	.....	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	.....	.....	.....73,590	.....	.....151,424	(24,088)	.....	.....(16,860)	.....	.....	.....	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	.....	.....	.....47,767	.....	.....144,683	(36,897)	.....	.....(20,336)	.....	.....	.....	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	.....	.....	.....42,462	.....	.....128,104	(32,227)	.....	.....(17,864)	.....	.....	.....	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	.....	.....	.....64,654	.....	.....131,621	(20,272)	.....	.....(14,569)	.....	.....	.....	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	.....	.....	.....93,348	.....	.....189,529	(30,132)	.....	.....(20,877)	.....	.....	.....	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	.....	.....	.....186,044	.....	.....376,290	(58,825)	.....	.....(41,347)	.....	.....	.....	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	.....	.....	.....136,697	.....	.....280,187	(45,022)	.....	.....(31,078)	.....	.....	.....	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	.....	.....	.....46,894	.....	.....137,296	(34,336)	.....	.....(19,054)	.....	.....	.....	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	.....	.....	.....154,834	.....	.....316,042	(49,114)	.....	.....(35,023)	.....	.....	.....	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	.....	.....	.....183,539	.....	.....378,859	(63,489)	.....	.....(42,268)	.....	.....	.....	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	.....	.....	.....106,067	.....	.....214,413	(34,155)	.....	.....(23,544)	.....	.....	.....	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	.....	.....	.....28,005	.....	.....56,333	(9,412)	.....	.....(6,208)	.....	.....	.....	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	.....	.....	.....64,329	.....	.....130,766	(19,920)	.....	.....(14,478)	.....	.....	.....	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	.....	.....	.....31,131	.....	.....309,348	(79,531)	.....	.....(13,644)	.....	.....	.....	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	.....	.....	.....33,219	.....	.....289,587	(75,571)	.....	.....(13,196)	.....	.....	.....	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	.....	.....	.....23,687	.....	.....230,656	(56,804)	.....	.....(9,285)	.....	.....	.....	03.....
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	.....	.....	.....22,041	.....	.....216,029	(52,669)	.....	.....(8,546)	.....	.....	.....	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	.....	.....	.....24,775	.....	.....218,088	(55,967)	.....	.....(9,565)	.....	.....	.....	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	.....	.....	.....19,525	.....	.....189,720	(46,144)	.....	.....(7,441)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.135

1	2	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)
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	.....	.....	.....25,618	.....	.....247,636	(59,950)	.....	.....(9,659)	.....	.....	.....	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	.....	.....	.....20,269	.....	.....197,658	(47,586)	.....	.....(7,594)	.....	.....	.....	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	.....	.....	.....47,270	.....	.....417,812	(105,440)	.....	.....(17,674)	.....	.....	.....	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	.....	.....	.....24,452	.....	.....225,286	(55,419)	.....	.....(9,047)	.....	.....	.....	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	.....	.....	.....30,813	.....	.....262,001	(66,855)	.....	.....(11,354)	.....	.....	.....	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	.....	.....	.....4,818	.....	.....37,216	(10,554)	.....	.....(2,112)	.....	.....	.....	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	.....	.....	.....3,636	.....	.....18,249	(4,110)	.....	.....(785)	.....	.....	.....	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	.....	.....	.....17,607	.....	.....185,351	(46,096)	.....	.....(7,623)	.....	.....	.....	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	.....	.....	.....29,259	.....	.....278,698	(72,480)	.....	.....(12,607)	.....	.....	.....	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	.....	.....	.....29,517	.....	.....304,775	(75,746)	.....	.....(12,506)	.....	.....	.....	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	.....	.....	.....29,283	.....	.....296,307	(73,708)	.....	.....(12,204)	.....	.....	.....	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	.....	.....	.....51,175	.....	.....458,758	(119,725)	.....	.....(20,984)	.....	.....	.....	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	.....	.....	.....30,804	.....	.....288,807	(73,392)	.....	.....(12,430)	.....	.....	.....	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	.....	.....	.....15,936	.....	.....167,234	(39,937)	.....	.....(6,359)	.....	.....	.....	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	.....	.....	.....13,968	.....	.....62,209	(13,204)	.....	.....(5,380)	.....	.....	.....	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	.....	.....	.....73,700	.....	.....309,043	(66,972)	.....	.....(27,269)	.....	.....	.....	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	.....	.....	.....57,254	.....	.....236,383	(51,704)	.....	.....(21,097)	.....	.....	.....	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	.....	.....	.....491,291	.....	.....1,382,244	(199,022)	.....	.....(104,615)	.....	.....	.....	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	.....	.....	.....238,527	.....	.....668,219	(98,359)	.....	.....(50,731)	.....	.....	.....	03.....
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	.....	.....	.....186,053	.....	.....524,349	(73,974)	.....	.....(39,523)	.....	.....	.....	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	.....	.....	.....326,148	.....	.....914,949	(132,153)	.....	.....(69,201)	.....	.....	.....	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	.....	.....	.....566,808	.....	.....1,587,388	(231,164)	.....	.....(120,121)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.136

1	2	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)
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	.....	.....	.....60,585	.....	.....172,003	(22,918)	.....	.....(12,840)	.....	.....	.....	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	.....	.....	.....425,717	.....	.....1,190,247	(172,738)	.....	.....(89,899)	.....	.....	.....	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	.....	.....	.....224,553	.....	.....628,260	(90,515)	.....	.....(47,363)	.....	.....	.....	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	.....	.....	.....27,570	.....	.....121,130	(25,712)	.....	.....(10,462)	.....	.....	.....	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	.....	.....	.....135,463	.....	.....378,847	(54,116)	.....	.....(28,538)	.....	.....	.....	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	.....	.....	.....468,392	.....	.....1,305,267	(190,279)	.....	.....(98,560)	.....	.....	.....	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	.....	.....	.....552,904	.....	.....1,541,687	(223,042)	.....	.....(116,206)	.....	.....	.....	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	.....	.....	.....103,062	.....	.....289,565	(40,007)	.....	.....(21,661)	.....	.....	.....	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	.....	.....	.....26,116	.....	.....110,903	(24,112)	.....	.....(9,847)	.....	.....	.....	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	.....	.....	.....21,650	.....	.....93,301	(20,046)	.....	.....(8,146)	.....	.....	.....	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	.....	.....	.....42,892	.....	.....187,972	(39,674)	.....	.....(16,104)	.....	.....	.....	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	.....	.....	.....13,435	.....	.....61,374	(12,367)	.....	.....(5,023)	.....	.....	.....	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	.....	.....	.....32,639	.....	.....143,408	(30,107)	.....	.....(12,203)	.....	.....	.....	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	.....	.....	.....17,128	.....	.....72,466	(15,699)	.....	.....(6,404)	.....	.....	.....	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	.....	.....	.....35,559	.....	.....152,418	(32,507)	.....	.....(13,212)	.....	.....	.....	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	.....	.....	.....29,926	.....	.....321,971	(42,320)	.....	.....(45,731)	.....	.....	.....	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)	.....	.....	.....	.....	.....(107,798)	(0)	.....	.....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	.....	.....	.....76,947	.....	.....704,773	(120,338)	.....	.....(116,596)	.....	.....	.....	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)	.....	.....	.....	.....	.....(124,310)	(0)	.....	.....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....	26,048	9,547,597	366.54.....	265,428	.....	.....	.....89,220	.....	.....800,804	(141,278)	.....	.....(134,066)	.....	.....	.....	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)	.....	.....	.....	.....	.....(112,967)	(0)	.....	.....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	.....	.....	.....124,456	.....	.....1,102,811	(194,531)	.....	.....(187,013)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.137

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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)					(175,816)	(0)		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			78,199		703,629	(122,408)		(117,505)				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)					(113,833)	(0)		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			102,956		908,502	(158,306)		(150,931)				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)					(141,657)	(0)		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			92,033		938,522	(157,974)		(148,177)				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)					(110,921)	(0)		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			84,050		835,584	(146,542)		(134,126)				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)					(70,719)	(0)		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			73,002		743,944	(122,994)		(116,495)				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)					(106,021)	(0)		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			76,516		766,561	(131,703)		(122,103)				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)					(77,866)	(0)		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			50,987		503,815	(85,063)		(79,259)				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)					(57,847)	(0)		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			47,063		445,635	(77,768)		(72,534)				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)					(53,356)	(0)		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			1,837		25,147	(2,510)		(3,126)				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)					(11,807)	(0)		0				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....	..10,011	3,671,068	366.71.....	100,509			34,524		306,085	(52,458)		(50,203)				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)					(49,328)	(0)		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			16,399		164,567	(22,115)		(23,656)				03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.138

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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)					(53,661)	(0)		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			2,233		26,868	(3,293)		(3,661)				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)					(9,599)	(0)		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			9,172		108,017	(13,620)		(14,900)				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)					(36,832)	(0)		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			4,886		15,592	(1,264)		(1,881)				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			25,471		77,368	(6,488)		(9,191)				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			35,074		105,676	(9,144)		(12,631)				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			62,021		187,586	(15,852)		(22,291)				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			23,070		72,378	(4,472)		(8,275)				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			34,888		107,317	(8,145)		(12,514)				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			24,775		52,629	(2,302)		(5,206)				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			706,837		1,513,482	(40,413)		(147,994)				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			278,676		594,419	(19,692)		(58,279)				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			217,090		463,880	(13,113)		(45,347)				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			488,098		1,046,514	(17,628)		(101,836)				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			5,712		18,335	(1,267)		(2,153)				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			654,022		1,400,547	(28,756)		(136,294)				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			196,689		421,660	3,447		(40,989)				03.....
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			646,272		1,384,165	(11,718)		(134,208)				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			311,743		667,162	(7,096)		(64,663)				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			256,731		549,110	(5,470)		(53,190)				03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.139

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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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			418,419		894,964	(3,422)		(86,588)				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			654,991		1,399,441	(3,661)		(135,387)				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			89,762		190,866	4,730		(18,554)				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			36,560		109,667	(10,271)		(13,466)				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			25,649		77,698	(6,915)		(9,389)				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			48,816		145,415	(13,687)		(17,832)				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			32,732		100,499	(8,186)		(11,933)				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			7,022		21,202	(1,869)		(2,555)				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			10,428		33,096	(1,974)		(3,786)				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			86,359		265,856	(20,983)		(31,354)				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			103,697		745,511	(71,847)		(139,487)				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)					(68,737)	(0)		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			87,587		638,997	(59,790)		(117,817)				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)					(64,927)	(0)		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			69,100		503,292	(47,125)		(92,950)				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)					(47,695)	(0)		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			111,818		809,223	(73,411)		(147,116)				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)					(89,536)	(0)		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			71,759		529,023	(53,475)		(101,849)				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....			401.99.....	(0)					(54,869)	(0)		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			104,132		766,534	(77,873)		(147,797)				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)					(66,675)	(0)		0				03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....77,865	.....	.....566,383	(56,556)	.....	.....(107,964)	.....	.....	.....	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)	.....	.....	.....	.....	.....(57,031)	(0)	.....	.....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	.....	.....	.....40,528	.....	.....312,863	(26,919)	.....	.....(55,766)	.....	.....	.....	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)	.....	.....	.....	.....	.....(67,983)	(0)	.....	.....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	.....	.....	.....18,846	.....	.....150,162	(11,900)	.....	.....(25,734)	.....	.....	.....	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)	.....	.....	.....	.....	.....(36,325)	(0)	.....	.....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	.....	.....	.....53,807	.....	.....397,850	(37,138)	.....	.....(73,475)	.....	.....	.....	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)	.....	.....	.....	.....	.....(43,107)	(0)	.....	.....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	.....	.....	.....3,241	.....	.....31,257	(1,997)	.....	.....(4,868)	.....	.....	.....	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)	.....	.....	.....	.....	.....(15,042)	(0)	.....	.....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	.....	.....	.....76,048	.....	.....560,322	(57,385)	.....	.....(108,793)	.....	.....	.....	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)	.....	.....	.....	.....	.....(75,829)	(0)	.....	.....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	.....	.....	.....63,266	.....	.....468,384	(47,027)	.....	.....(89,795)	.....	.....	.....	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)	.....	.....	.....	.....	.....(43,781)	(0)	.....	.....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	.....	.....	.....1,205,622	.....	.....6,689,600	(376,316)	.....	....(1,586,120)	.....	.....	.....	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	.....	.....	.....1,270,389	.....	.....7,594,078	(396,532)	.....	....(1,671,327)	.....	.....	.....	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	.....	.....	.....95,897	.....	.....536,944	(29,933)	.....	....(126,162)	.....	.....	.....	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	.....	.....	.....44,004	.....	.....255,998	(13,735)	.....	....(57,892)	.....	.....	.....	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	.....	.....	.....147,394	.....	.....999,203	(46,007)	.....	....(193,912)	.....	.....	.....	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....	7,576	27,162,602	3,585.15.....	967,206	.....	.....	.....371,169	.....	.....5,698,536	(353,199)	.....	....(483,509)	.....	.....	.....	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)	.....	.....	.....	.....	.....(4,006,075)	(0)	.....	.....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	.....	.....	.....753,301	.....	.....9,956,422	(765,558)	.....	....(981,300)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.141

1	2	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)
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)	.....	.....	.....	.....	.....(6,392,015)	(0)	.....	.....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	.....	.....	.....37,104	.....	.....539,443	(36,104)	.....	.....(48,335)	.....	.....	.....	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)	.....	.....	.....	.....	.....(368,191)	(0)	.....	.....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	.....	.....	.....12,756	.....	.....172,391	(12,824)	.....	.....(16,616)	.....	.....	.....	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)	.....	.....	.....	.....	.....(112,416)	(0)	.....	.....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	.....	.....	.....41,591	.....	.....489,975	(45,059)	.....	.....(54,180)	.....	.....	.....	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)	.....	.....	.....	.....	.....(285,126)	(0)	.....	.....0	.....	.....	.....	03.....
NOV 21 JPMorgan MOZAIC2 Call..	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQU57RNE97.	11/19/2020....	11/15/2021....	15,379	5,742,054	373.38.....	135,793	.....	.....	.....52,111	.....	.....369,039	(45,287)	.....	.....(67,883)	.....	.....	.....	03.....
NOV 22 JPMorgan MOZAIC2 Call..	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQU57RNE97.	11/19/2020....	11/15/2022....	528	197,044	373.38.....	6,597	.....	.....	.....4,587	.....	.....13,481	(1,093)	.....	.....(1,628)	.....	.....	.....	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	.....	.....	.....112,483	.....	.....209,354	3,945	.....	.....(43,967)	.....	.....	.....	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	.....	.....	.....104,841	.....	.....148,664	15,002	.....	.....(23,203)	.....	.....	.....	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	.....	.....	.....116,151	.....	.....161,353	18,382	.....	.....(24,901)	.....	.....	.....	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	.....	.....	.....171,855	.....	.....235,257	30,558	.....	.....(36,755)	.....	.....	.....	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	.....	.....	.....76,344	.....	.....145,531	127	.....	.....(30,511)	.....	.....	.....	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	.....	.....	.....146,679	.....	.....210,455	16,673	.....	.....(31,946)	.....	.....	.....	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	.....	.....	.....80,772	.....	.....108,404	16,654	.....	.....(17,400)	.....	.....	.....	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	.....	.....	.....64,745	.....	.....118,852	3,320	.....	.....(24,979)	.....	.....	.....	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	.....	.....	.....76,499	.....	.....106,848	11,983	.....	.....(16,621)	.....	.....	.....	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	.....	.....	.....240,334	.....	.....332,768	40,263	.....	.....(52,026)	.....	.....	.....	03.....
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	.....	.....	.....193,862	.....	.....271,583	28,773	.....	.....(41,813)	.....	.....	.....	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	.....	.....	.....240,381	.....	.....342,376	32,041	.....	.....(52,937)	.....	.....	.....	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	.....	.....	.....211,427	.....	.....300,819	28,094	.....	.....(46,389)	.....	.....	.....	03.....

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....218,523	.....	.....300,049	38,642	.....	.....(47,075)	.....	.....	.....	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	.....	.....	.....141,806	.....	.....198,496	21,837	.....	.....(30,847)	.....	.....	.....	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	.....	.....	.....81,577	.....	.....155,749	(979)	.....	.....(32,385)	.....	.....	.....	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	.....	.....	.....117,412	.....	.....168,813	13,545	.....	.....(25,793)	.....	.....	.....	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	.....	.....	.....127,882	.....	.....181,195	17,165	.....	.....(27,784)	.....	.....	.....	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	.....	.....	.....129,955	.....	.....180,054	22,886	.....	.....(28,725)	.....	.....	.....	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	.....	.....	.....287,137	.....	.....408,285	37,668	.....	.....(62,691)	.....	.....	.....	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	.....	.....	.....227,321	.....	.....322,522	31,101	.....	.....(49,814)	.....	.....	.....	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	.....	.....	.....148,617	.....	.....210,603	20,933	.....	.....(32,688)	.....	.....	.....	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	.....	.....	.....123,449	.....	.....172,682	18,530	.....	.....(26,594)	.....	.....	.....	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	.....	.....	.....55,780	.....	.....100,463	4,187	.....	.....(21,244)	.....	.....	.....	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	.....	.....	.....36,486	.....	.....99,016	(2,110)	.....	.....(13,221)	.....	.....	.....	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	.....	.....	.....27,009	.....	.....74,161	904	.....	.....(9,500)	.....	.....	.....	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	.....	.....	.....40,671	.....	.....109,953	(1,194)	.....	.....(14,305)	.....	.....	.....	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	.....	.....	.....26,015	.....	.....71,089	210	.....	.....(9,150)	.....	.....	.....	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	.....	.....	.....47,333	.....	.....128,588	(284)	.....	.....(16,551)	.....	.....	.....	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	.....	.....	.....29,082	.....	.....78,014	(1,078)	.....	.....(10,150)	.....	.....	.....	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	.....	.....	.....22,173	.....	.....43,236	1,917	.....	.....(4,632)	.....	.....	.....	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	.....	.....	.....743,195	.....	.....1,444,681	83,060	.....	.....(154,703)	.....	.....	.....	03.....
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	.....	.....	.....339,649	.....	.....660,640	30,924	.....	.....(70,619)	.....	.....	.....	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	.....	.....	.....348,038	.....	.....676,457	34,548	.....	.....(72,280)	.....	.....	.....	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	.....	.....	.....545,672	.....	.....1,058,746	59,987	.....	.....(113,194)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.143

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	11/30/2020....	11/14/2022....	2,797	1,058,060	378.3.....	31,493	.....	.....	.....22,160	.....	.....60,172	(1,039)	.....	.....(7,965)	.....	.....	.....	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	.....	.....	.....417,166	.....	.....808,337	50,200	.....	.....(86,437)	.....	.....	.....	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	.....	.....	.....386,569	.....	.....746,125	55,083	.....	.....(80,097)	.....	.....	.....	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	.....	.....	.....718,079	.....	.....1,388,618	88,983	.....	.....(148,274)	.....	.....	.....	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	.....	.....	.....303,379	.....	.....587,353	32,896	.....	.....(62,572)	.....	.....	.....	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	.....	.....	.....266,626	.....	.....515,582	30,117	.....	.....(54,929)	.....	.....	.....	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	.....	.....	.....105,717	.....	.....203,358	15,649	.....	.....(21,779)	.....	.....	.....	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	.....	.....	.....494,189	.....	.....953,564	61,799	.....	.....(101,578)	.....	.....	.....	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	.....	.....	.....540,556	.....	.....1,040,893	69,907	.....	.....(110,729)	.....	.....	.....	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	.....	.....	.....375,099	.....	.....722,526	46,658	.....	.....(76,749)	.....	.....	.....	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	.....	.....	.....314,037	.....	.....604,586	38,723	.....	.....(64,182)	.....	.....	.....	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	.....	.....	.....15,863	.....	.....42,434	(1,136)	.....	.....(5,691)	.....	.....	.....	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	.....	.....	.....36,565	.....	.....100,449	(481)	.....	.....(13,091)	.....	.....	.....	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	.....	.....	.....42,053	.....	.....113,825	(2,040)	.....	.....(15,026)	.....	.....	.....	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	.....	.....	.....52,631	.....	.....141,871	(2,793)	.....	.....(18,769)	.....	.....	.....	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	.....	.....	.....33,703	.....	.....91,631	(1,204)	.....	.....(12,019)	.....	.....	.....	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	.....	.....	.....30,327	.....	.....82,175	(1,084)	.....	.....(10,751)	.....	.....	.....	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	.....	.....	.....31,689	.....	.....86,480	(201)	.....	.....(11,190)	.....	.....	.....	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	.....	.....	.....111,590	.....	.....669,484	(21,034)	.....	.....(136,289)	.....	.....	.....	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....	.....	.....	406.51.....	(0)	.....	.....	.....	.....	.....(54,393)	(0)	.....	.....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	.....	.....	.....68,099	.....	.....399,743	(12,808)	.....	.....(82,047)	.....	.....	.....	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)	.....	.....	.....	.....	.....(24,228)	(0)	.....	.....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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....211,404	.....	.....1,251,641	(38,305)	.....	.....(254,703)	.....	.....	.....	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)	.....	.....	.....	.....	.....(84,901)	(0)	.....	.....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	.....	.....	.....68,885	.....	.....404,165	(11,866)	.....	.....(81,344)	.....	.....	.....	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)	.....	.....	.....	.....	.....(30,920)	(0)	.....	.....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	.....	.....	.....23,846	.....	.....141,270	(4,142)	.....	.....(27,974)	.....	.....	.....	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)	.....	.....	.....	.....	.....(16,809)	(0)	.....	.....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	.....	.....	.....16,581	.....	.....102,887	(2,270)	.....	.....(19,323)	.....	.....	.....	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)	.....	.....	.....	.....	.....(18,617)	(0)	.....	.....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	.....	.....	.....75,022	.....	.....447,258	(18,545)	.....	.....(94,878)	.....	.....	.....	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)	.....	.....	.....	.....	.....(36,382)	(0)	.....	.....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	.....	.....	.....107,578	.....	.....653,668	(24,794)	.....	.....(136,051)	.....	.....	.....	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)	.....	.....	.....	.....	.....(63,492)	(0)	.....	.....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	.....	.....	.....130,633	.....	.....792,541	(29,984)	.....	.....(165,209)	.....	.....	.....	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)	.....	.....	.....	.....	.....(70,800)	(0)	.....	.....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	.....	.....	.....60,825	.....	.....366,444	(13,148)	.....	.....(75,321)	.....	.....	.....	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)	.....	.....	.....	.....	.....(38,604)	(0)	.....	.....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	.....	.....	.....33,893	.....	.....195,705	(8,336)	.....	.....(41,680)	.....	.....	.....	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)	.....	.....	.....	.....	.....(13,051)	(0)	.....	.....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	.....	.....	.....24,950	.....	.....156,189	(4,116)	.....	.....(30,472)	.....	.....	.....	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....	.....	.....	401.53.....	(0)	.....	.....	.....	.....	.....(23,183)	(0)	.....	.....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	.....	.....	.....81,647	.....	.....493,345	(20,438)	.....	.....(105,503)	.....	.....	.....	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)					(33,273)	(0)		0				03.....

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SCHEDULE DB - PART A - SECTION 1

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

QE06.145

1	2	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)
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	.....	.....	.....87,313	.....	.....516,170	(13,452)	.....	.....(101,094)	.....	.....	.....	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)	.....	.....	.....	.....	.....(56,831)	(0)	.....	.....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	.....	.....	.....24,430	.....	.....157,017	(5,157)	.....	.....(31,341)	.....	.....	.....	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)	.....	.....	.....	.....	.....(26,423)	(0)	.....	.....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	.....	.....	.....93,867	.....	.....569,847	(22,644)	.....	.....(119,560)	.....	.....	.....	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)	.....	.....	.....	.....	.....(56,494)	(0)	.....	.....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	.....	.....	.....164,998	.....	.....201,812	46,437	.....	.....(33,912)	.....	.....	.....	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	.....	.....	.....157,986	.....	.....197,615	40,646	.....	.....(32,620)	.....	.....	.....	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	.....	.....	.....141,240	.....	.....165,602	45,461	.....	.....(28,701)	.....	.....	.....	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	.....	.....	.....193,801	.....	.....250,614	44,828	.....	.....(41,589)	.....	.....	.....	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	.....	.....	.....254,918	.....	.....327,916	59,531	.....	.....(54,124)	.....	.....	.....	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	.....	.....	.....115,043	.....	.....191,649	17,621	.....	.....(42,801)	.....	.....	.....	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	.....	.....	.....383,897	.....	.....501,091	80,431	.....	.....(80,841)	.....	.....	.....	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	.....	.....	.....30,051	.....	.....38,350	7,533	.....	.....(6,488)	.....	.....	.....	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	.....	.....	.....384,855	.....	.....493,666	91,489	.....	.....(81,808)	.....	.....	.....	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	.....	.....	.....105,489	.....	.....167,160	22,335	.....	.....(38,220)	.....	.....	.....	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	.....	.....	.....157,860	.....	.....200,200	40,549	.....	.....(33,957)	.....	.....	.....	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	.....	.....	.....165,206	.....	.....212,651	39,120	.....	.....(35,410)	.....	.....	.....	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	.....	.....	.....21,499	.....	.....27,019	5,247	.....	.....(4,359)	.....	.....	.....	03.....
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	.....	.....	.....165,457	.....	.....212,435	39,637	.....	.....(35,422)	.....	.....	.....	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	.....	.....	.....258,170	.....	.....338,731	52,572	.....	.....(54,557)	.....	.....	.....	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	.....	.....	.....147,620	.....	.....178,583	43,725	.....	.....(30,585)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.146

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....139,195	.....	.....170,028	40,010	.....	.....(28,973)	.....	.....	.....	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	.....	.....21,928	.....	.....33,866	4,811	.....	.....(7,550)	.....	.....	.....	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	.....	.....115,461	.....	.....177,935	26,077	.....	.....(40,059)	.....	.....	.....	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	.....	.....92,831	.....	.....145,397	19,848	.....	.....(32,776)	.....	.....	.....	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	.....	.....176,666	.....	.....225,426	42,060	.....	.....(36,986)	.....	.....	.....	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	.....	.....110,616	.....	.....183,549	16,571	.....	.....(40,567)	.....	.....	.....	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	.....	.....279,976	.....	.....347,401	76,406	.....	.....(58,751)	.....	.....	.....	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	.....	.....191,190	.....	.....237,204	51,862	.....	.....(39,934)	.....	.....	.....	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	.....	.....244,774	.....	.....307,343	64,974	.....	.....(52,216)	.....	.....	.....	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	.....	.....263,381	.....	.....329,504	72,192	.....	.....(56,859)	.....	.....	.....	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	.....	.....202,792	.....	.....250,910	55,120	.....	.....(42,064)	.....	.....	.....	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	.....	.....93,495	.....	.....151,233	19,262	.....	.....(35,295)	.....	.....	.....	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	.....	.....160,458	.....	.....198,274	42,820	.....	.....(32,717)	.....	.....	.....	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	.....	.....18,801	.....	.....45,958	2,068	.....	.....(6,703)	.....	.....	.....	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	.....	.....15,642	.....	.....37,414	1,853	.....	.....(5,314)	.....	.....	.....	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	.....	.....6,438	.....	.....11,572	1,086	.....	.....(1,340)	.....	.....	.....	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	.....	.....394,458	.....	.....697,438	85,463	.....	.....(80,516)	.....	.....	.....	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	.....	.....427,295	.....	.....753,492	97,196	.....	.....(87,119)	.....	.....	.....	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	.....	.....239,342	.....	.....416,716	63,818	.....	.....(48,799)	.....	.....	.....	03.....
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	.....	.....629,334	.....	.....1,107,082	144,595	.....	.....(127,878)	.....	.....	.....	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	.....	.....239,161	.....	.....421,975	51,600	.....	.....(48,542)	.....	.....	.....	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	.....	.....337,540	.....	.....595,031	73,851	.....	.....(68,432)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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....	12/07/2023....	...45,530	...17,623,193	387.07.....	...566,845	.....	.....	.....464,020	.....	.....812,553	112,191	.....	.....(93,969)	.....	.....	.....	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	.....	.....	.....452,874	.....	.....795,373	...104,049	.....	.....(91,608)	.....	.....	.....	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	.....	.....	...53,592	.....	...130,055	...7,093	.....	.....(18,664)	.....	.....	.....	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	.....	.....	...119,787	.....	...208,876	...30,301	.....	.....(24,231)	.....	.....	.....	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	.....	.....	...647,898	.....	...1,135,812	...149,182	.....	.....(130,618)	.....	.....	.....	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	.....	.....	...261,481	.....	...459,148	...58,621	.....	.....(52,656)	.....	.....	.....	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	.....	.....	...470,784	.....	...826,911	...103,244	.....	.....(94,699)	.....	.....	.....	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	.....	.....	...13,944	.....	...33,946	...2,426	.....	.....(4,847)	.....	.....	.....	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	.....	.....	...167,814	.....	...406,885	...22,370	.....	.....(58,217)	.....	.....	.....	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	.....	.....	...51,185	.....	...123,006	...5,778	.....	.....(17,621)	.....	.....	.....	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	.....	.....	...26,238	.....	...62,885	...2,729	.....	.....(9,016)	.....	.....	.....	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	.....	.....	...34,653	.....	...83,543	...5,014	.....	.....(11,861)	.....	.....	.....	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	.....	.....	...11,429	.....	...27,364	...1,225	.....	.....(3,912)	.....	.....	.....	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	.....	.....	...24,071	.....	...57,675	...3,019	.....	.....(8,193)	.....	.....	.....	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	.....	.....	...200,813	.....	...1,020,218	...24,053	.....	.....(223,235)	.....	.....	.....	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)	.....	.....	.....	.....	...101,492)	(0)	.....	.....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	.....	.....	...94,010	.....	...467,841	...11,010	.....	.....(102,607)	.....	.....	.....	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)	.....	.....	.....	.....	...40,557)	(0)	.....	.....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	.....	.....	...36,876	.....	...187,744	...4,921	.....	.....(40,006)	.....	.....	.....	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....	.....	.....	405.07.....	(0)	.....	.....	.....	.....	...22,585)	(0)	.....	.....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	.....	.....	...74,245	.....	...393,113	...9,095	.....	.....(86,263)	.....	.....	.....	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)	.....	.....	.....	.....	...43,751)	(0)	.....	.....0	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.148

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....141,243	.....	.....732,122	16,910	.....	.....(160,990)	.....	.....	.....	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)	.....	.....	.....	.....	.....(72,810)	(0)	.....	.....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	.....	.....	.....35,726	.....	.....189,201	4,103	.....	.....(40,465)	.....	.....	.....	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)	.....	.....	.....	.....	.....(28,048)	(0)	.....	.....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	.....	.....	.....16,131	.....	.....87,644	2,113	.....	.....(18,156)	.....	.....	.....	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)	.....	.....	.....	.....	.....(16,146)	(0)	.....	.....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	.....	.....	.....128,561	.....	.....657,311	15,410	.....	.....(143,804)	.....	.....	.....	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)	.....	.....	.....	.....	.....(67,175)	(0)	.....	.....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	.....	.....	.....90,532	.....	.....459,824	11,856	.....	.....(100,641)	.....	.....	.....	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)	.....	.....	.....	.....	.....(40,761)	(0)	.....	.....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	.....	.....	.....1,007	.....	.....8,356	19	.....	.....(1,511)	.....	.....	.....	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)	.....	.....	.....	.....	.....(4,479)	(0)	.....	.....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	.....	.....	.....107,999	.....	.....560,967	10,972	.....	.....(125,482)	.....	.....	.....	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)	.....	.....	.....	.....	.....(53,908)	(0)	.....	.....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	.....	.....	.....109,557	.....	.....571,771	12,808	.....	.....(127,292)	.....	.....	.....	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)	.....	.....	.....	.....	.....(51,846)	(0)	.....	.....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	.....	.....	.....92,404	.....	.....391,842	26,964	.....	.....(98,576)	.....	.....	.....	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	.....	.....	.....10,852	.....	.....23,630	2,170	.....	.....(3,633)	.....	.....	.....	03.....
DEC 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYYJLN8C3868....	12/16/2020....	12/15/2021....	#####	...84,412,506	3,694.62.....	3,292,932	.....	.....	.....1,519,115	.....	.....6,962,038	(135,698)	.....	.....(1,638,119)	.....	.....	.....	03.....
DEC 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYYJLN8C3868....	12/16/2020....	12/15/2021....	#####	...77,701,671	3,694.62.....	3,435,968	.....	.....	.....1,585,101	.....	.....7,620,854	(141,592)	.....	.....(1,709,275)	.....	.....	.....	03.....
DEC 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYYJLN8C3868....	12/16/2020....	12/15/2021....	5,280,504	...5,280,504	3,694.62.....	209,636	.....	.....	.....96,711	.....	.....446,705	(8,639)	.....	.....(104,287)	.....	.....	.....	03.....
DEC 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYYJLN8C3868....	12/16/2020....	12/15/2021....	3,612,788	...3,612,788	3,694.62.....	153,363	.....	.....	.....70,750	.....	.....334,597	(6,320)	.....	.....(76,293)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.149

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEC 21 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868....	12/16/2020....	12/15/2021....	8,321,255	8,321,255	3,694.62.....	430,875	.....	.....	.....198,774	.....	.....990,825	(17,756)	.....	.....(214,345)	.....	.....	.....	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	.....	.....	.....659,404	.....	.....6,673,111	(122,972)	.....	.....(703,446)	.....	.....	.....	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)	.....	.....	.....	.....	.....(4,474,170)	(0)	.....	.....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	.....	.....	.....987,957	.....	.....8,569,586	(198,430)	.....	....(1,053,945)	.....	.....	.....	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)	.....	.....	.....	.....	.....(5,173,726)	(0)	.....	.....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	.....	.....	.....77,694	.....	.....743,399	(14,864)	.....	.....(82,883)	.....	.....	.....	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)	.....	.....	.....	.....	.....(481,741)	(0)	.....	.....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	.....	.....	.....25,658	.....	.....227,720	(5,092)	.....	.....(27,372)	.....	.....	.....	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)	.....	.....	.....	.....	.....(139,984)	(0)	.....	.....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	.....	.....	.....55,975	.....	.....430,942	(12,012)	.....	.....(59,713)	.....	.....	.....	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)	.....	.....	.....	.....	.....(232,224)	(0)	.....	.....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	.....	.....	.....126,102	.....	.....617,743	23,128	.....	.....(131,437)	.....	.....	.....	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)	.....	.....	.....	.....	.....(56,877)	(0)	.....	.....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	.....	.....	.....108,782	.....	.....531,653	20,186	.....	.....(113,385)	.....	.....	.....	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)	.....	.....	.....	.....	.....(45,155)	(0)	.....	.....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	.....	.....	.....99,150	.....	.....478,331	18,744	.....	.....(101,542)	.....	.....	.....	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)	.....	.....	.....	.....	.....(40,448)	(0)	.....	.....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	.....	.....	.....41,113	.....	.....197,501	6,814	.....	.....(41,861)	.....	.....	.....	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)	.....	.....	.....	.....	.....(19,976)	(0)	.....	.....0	.....	.....	.....	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....	7,107	2,687,418	378.14.....	57,282	.....	.....	.....27,176	.....	.....139,028	4,611	.....	.....(28,665)	.....	.....	.....	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)	.....	.....	.....	.....	.....(22,247)	(0)	.....	.....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	.....	.....	.....79,936	.....	.....390,017	13,566	.....	.....(83,814)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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)	.....	.....	.....	.....	.....(34,045)	(0)	.....	.....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	.....	.....	83,423	.....	402,864	14,850	.....	(86,952)	.....	.....	.....	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)	.....	.....	.....	.....	(27,899)	(0)	.....	.....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	.....	.....	91,274	.....	285,825	7,316	.....	(33,530)	.....	.....	.....	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	.....	.....	92,464	.....	323,883	18,313	.....	(30,596)	.....	.....	.....	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	.....	.....	17,295	.....	61,881	3,762	.....	(5,712)	.....	.....	.....	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	.....	.....	4,509	.....	10,900	892	.....	(935)	.....	.....	.....	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	.....	.....	68,505	.....	226,689	7,964	.....	(24,861)	.....	.....	.....	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	.....	.....	75,940	.....	257,288	10,407	.....	(27,122)	.....	.....	.....	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	.....	.....	73,327	.....	252,953	11,357	.....	(25,881)	.....	.....	.....	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	.....	.....	81,464	.....	283,203	13,612	.....	(28,309)	.....	.....	.....	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	.....	.....	61,750	.....	216,797	11,054	.....	(21,253)	.....	.....	.....	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	.....	.....	75,217	.....	259,689	12,621	.....	(25,740)	.....	.....	.....	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	.....	.....	62,774	.....	223,215	12,536	.....	(21,240)	.....	.....	.....	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	.....	.....	60,001	.....	211,584	11,937	.....	(20,075)	.....	.....	.....	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	.....	.....	88,826	.....	193,833	21,061	.....	(30,112)	.....	.....	.....	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	.....	.....	476,962	.....	777,066	142,651	.....	(95,820)	.....	.....	.....	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	.....	.....	538,209	.....	870,701	170,357	.....	(108,004)	.....	.....	.....	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	.....	.....	271,037	.....	431,435	95,955	.....	(54,390)	.....	.....	.....	03.....
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	.....	.....	711,322	.....	1,149,886	224,558	.....	(142,267)	.....	.....	.....	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	.....	.....	272,548	.....	440,960	84,988	.....	(54,450)	.....	.....	.....	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	.....	.....	241,036	.....	390,195	74,681	.....	(48,101)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.151

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....518,921	.....	.....839,551	160,283	.....	.....(103,441)	.....	.....	.....	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	.....	.....	.....500,569	.....	.....810,834	152,620	.....	.....(99,673)	.....	.....	.....	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	.....	.....	.....197,783	.....	.....314,277	69,524	.....	.....(39,382)	.....	.....	.....	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	.....	.....	.....529,764	.....	.....858,310	158,365	.....	.....(105,021)	.....	.....	.....	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	.....	.....	.....101,086	.....	.....220,528	27,496	.....	.....(34,139)	.....	.....	.....	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	.....	.....	.....315,484	.....	.....512,041	92,341	.....	.....(62,473)	.....	.....	.....	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	.....	.....	.....615,091	.....	.....988,813	195,452	.....	.....(121,669)	.....	.....	.....	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	.....	.....	.....27,990	.....	.....60,912	8,403	.....	.....(9,453)	.....	.....	.....	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	.....	.....	.....25,088	.....	.....54,573	6,798	.....	.....(8,425)	.....	.....	.....	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	.....	.....	.....26,535	.....	.....57,597	6,255	.....	.....(8,895)	.....	.....	.....	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	.....	.....	.....62,103	.....	.....134,881	15,468	.....	.....(20,779)	.....	.....	.....	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	.....	.....	.....37,318	.....	.....80,944	10,199	.....	.....(12,463)	.....	.....	.....	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	.....	.....	.....70,794	.....	.....153,512	18,220	.....	.....(23,599)	.....	.....	.....	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	.....	.....	.....96,430	.....	.....208,252	24,878	.....	.....(31,849)	.....	.....	.....	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	.....	.....	.....43,045	.....	.....375,487	2,998	.....	.....(73,977)	.....	.....	.....	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)	.....	.....	.....	.....	.....(218,323)	(0)	.....	.....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	.....	.....	.....41,972	.....	.....292,804	11,242	.....	.....(41,276)	.....	.....	.....	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)	.....	.....(79,631)	(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	.....	.....	.....15,137	.....	.....106,681	4,323	.....	.....(14,804)	.....	.....	.....	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....	.....	.....	296.52.....	(0)	.....	.....	.....(0)	.....	.....(26,019)	(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	.....	.....	.....40,577	.....	.....346,749	3,505	.....	.....(59,857)	.....	.....	.....	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)	.....	.....	.....	.....	.....(212,295)	(0)	.....	.....0	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....48,583	.....	.....369,814	4,195	.....	.....(65,649)	.....	.....	.....	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)	.....	.....	.....	.....	.....(209,699)	(0)	.....	.....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	.....	.....	.....44,310	.....	.....331,548	7,353	.....	.....(55,628)	.....	.....	.....	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)	.....	.....	.....	.....	.....(147,116)	(0)	.....	.....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	.....	.....	.....38,596	.....	.....282,214	7,922	.....	.....(44,364)	.....	.....	.....	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)	.....	.....	.....	.....	.....(108,841)	(0)	.....	.....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	.....	.....	.....38,610	.....	.....273,361	8,475	.....	.....(42,450)	.....	.....	.....	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)	.....	.....	.....	.....	.....(87,837)	(0)	.....	.....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	.....	.....	.....37,648	.....	.....268,029	8,689	.....	.....(40,146)	.....	.....	.....	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)	.....	.....	.....	.....	.....(88,758)	(0)	.....	.....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	.....	.....	.....44,692	.....	.....317,404	11,585	.....	.....(46,812)	.....	.....	.....	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)	.....	.....	.....	.....	.....(85,118)	(0)	.....	.....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	.....	.....	.....44,709	.....	.....312,841	11,799	.....	.....(45,224)	.....	.....	.....	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)	.....	.....	.....	.....	.....(82,052)	(0)	.....	.....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	.....	.....	.....95,022	.....	.....412,697	31,729	.....	.....(96,115)	.....	.....	.....	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)	.....	.....	.....	.....	.....(37,023)	(0)	.....	.....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	.....	.....	.....148,580	.....	.....640,352	48,795	.....	.....(150,290)	.....	.....	.....	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)	.....	.....	.....	.....	.....(51,096)	(0)	.....	.....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	.....	.....	.....126,691	.....	.....543,356	41,947	.....	.....(125,285)	.....	.....	.....	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....	.....	.....	408.48.....	(0)	.....	.....	.....(0)	.....	.....(50,765)	(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	.....	.....	.....39,727	.....	.....166,757	12,435	.....	.....(39,068)	.....	.....	.....	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)	.....	.....(12,455)	(0)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.153

1	2	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)
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	.....	.....	.....19,356	.....	.....86,337	6,782	.....	.....(18,930)	.....	.....	.....	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)	.....	.....(13,081)	(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	.....	.....	.....1,822	.....	.....10,932	555	.....	.....(2,407)	.....	.....	.....	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)	.....	.....	.....	.....	.....(3,581)	(0)	.....	.....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	.....	.....	.....26,616	.....	.....121,977	8,859	.....	.....(27,077)	.....	.....	.....	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)	.....	.....	.....	.....	.....(19,987)	(0)	.....	.....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	.....	.....	.....126,241	.....	.....549,058	41,012	.....	.....(127,694)	.....	.....	.....	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)	.....	.....	.....	.....	.....(52,169)	(0)	.....	.....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	.....	.....97,137	.....	.....132,996	.....	.....	.....(31,699)	.....	.....	.....	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	.....	.....233,041	.....	.....268,057	.....	.....	.....(45,700)	.....	.....	.....	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	.....	.....271,040	.....	.....307,283	.....	.....	.....(52,311)	.....	.....	.....	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	.....	.....216,644	.....	.....248,724	.....	.....	.....(42,729)	.....	.....	.....	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	.....	.....164,024	.....	.....182,301	.....	.....	.....(31,095)	.....	.....	.....	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	.....	.....103,054	.....	.....136,745	.....	.....	.....(31,924)	.....	.....	.....	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	.....	.....198,622	.....	.....228,298	.....	.....	.....(38,596)	.....	.....	.....	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	.....	.....125,008	.....	.....136,198	.....	.....	.....(24,018)	.....	.....	.....	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	.....	.....102,324	.....	.....139,734	.....	.....	.....(32,644)	.....	.....	.....	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	.....	.....131,594	.....	.....142,182	.....	.....	.....(24,539)	.....	.....	.....	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	.....	.....11,999	.....	.....14,983	.....	.....	.....(3,704)	.....	.....	.....	03.....
DEC 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/07/2021....	12/22/2023....	33,076	10,794,402	326.35.....	.....	.....289,365	.....	.....243,335	.....	.....256,997	.....	.....	.....(46,029)	.....	.....	.....	03.....
DEC 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/07/2021....	12/29/2023....	15,377	5,029,656	327.08.....	.....	.....131,169	.....	.....110,439	.....	.....115,588	.....	.....	.....(20,730)	.....	.....	.....	03.....
DEC 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/07/2021....	12/28/2023....	23,873	7,720,447	323.4.....	.....	.....237,389	.....	.....199,837	.....	.....216,163	.....	.....	.....(37,552)	.....	.....	.....	03.....

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEC 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/07/2021....	12/15/2023....	...28,658	9,354,124	326.41.....	248,613	.....	.....208,807	.....	.....220,918	.....	.....	.....(39,806)	.....	.....	.....	03.....
DEC 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/07/2021....	12/07/2023....	...29,553	9,435,806	319.28.....	341,849	.....	.....286,701	.....	.....322,704	.....	.....	.....(55,147)	.....	.....	.....	03.....
DEC 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/07/2021....	12/12/2023....	...14,798	4,749,601	320.96.....	160,616	.....	.....134,827	.....	.....149,584	.....	.....	.....(25,789)	.....	.....	.....	03.....
DEC 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/07/2021....	12/14/2023....	...23,409	7,541,245	322.15.....	242,461	.....	.....203,603	.....	.....223,602	.....	.....	.....(38,857)	.....	.....	.....	03.....
JAN 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/07/2021....	01/05/2024....	...17,287	5,665,560	327.73.....	144,224	.....	.....121,578	.....	.....126,228	.....	.....	.....(22,647)	.....	.....	.....	03.....
AUG 21 Morgan Stanley 3D Index..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	01/12/2021....	08/17/2021....	...6,274	3,424,496	545.86.....	327,857	.....	.....71,671	.....	.....429,060	.....	.....	.....(256,186)	.....	.....	.....	03.....
AUG 21 Morgan Stanley 3D Index..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	01/12/2021....	08/17/2021....	.....	.....	614.71.....	(0)	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	03.....
OCT 21 Morgan Stanley 3D Index...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	01/12/2021....	10/27/2021....	...6,272	3,567,029	568.7.....	220,156	.....	.....90,834	.....	.....318,634	.....	.....	.....(129,322)	.....	.....	.....	03.....
OCT 21 Morgan Stanley 3D Index...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	01/12/2021....	10/27/2021....	.....	.....	621.87.....	(0)	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	03.....
JAN 22 Morgan Stanley 3D Index...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	01/12/2021....	01/10/2022....	...3,545	2,007,914	566.42.....	177,459	.....	.....94,874	.....	.....265,420	.....	.....	.....(82,585)	.....	.....	.....	03.....
JAN 22 Morgan Stanley 3D Index...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	01/12/2021....	01/10/2022....	.....	.....	655.93.....	(0)	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	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....	...25,912	9,945,552	383.82.....	226,471	.....	.....121,897	.....	.....382,004	.....	.....	.....(104,574)	.....	.....	.....	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....	.....	.....	414.28.....	(0)	.....	.....(0)	.....	.....(23,225)	.....	.....	.....	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/14/2021....	01/10/2022....	...13,385	5,136,834	383.78.....	117,920	.....	.....63,929	.....	.....198,139	.....	.....	.....(53,992)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/14/2021....	01/10/2022....	.....	.....	414.72.....	(0)	.....	.....(0)	.....	.....(11,613)	.....	.....	.....	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/14/2021....	01/11/2022....	...6,596	2,525,058	382.82.....	60,815	.....	.....33,048	.....	.....102,967	.....	.....	.....(27,767)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/14/2021....	01/11/2022....	.....	.....	413.33.....	(0)	.....	.....(0)	.....	.....(6,925)	.....	.....	.....	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/14/2021....	01/12/2022....	...1,260	481,568	382.23.....	10,772	.....	.....5,867	.....	.....20,306	.....	.....	.....(4,905)	.....	.....	.....	03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/14/2021....	01/12/2022....	.....	.....	404.21.....	(0)	.....	.....(0)	.....	.....(3,822)	.....	.....	.....	.....	.....	.....	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....	...13,371	5,130,043	383.68.....	116,191	.....	.....63,436	.....	.....199,395	.....	.....	.....(52,755)	.....	.....	.....	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)	.....	.....(16,907)	.....	.....	.....	.....	.....	.....	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	.....	.....165,557	.....	.....542,407	.....	.....	.....(147,464)	.....	.....	.....	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, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Cod e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	01/14/2021....	12/31/2021....			409.44.....		(0)		(0)		(46,844)							03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	01/14/2021....	01/03/2022....	24,974	9,484,395	379.77.....		263,476		140,420		454,385			(123,056)				03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	01/14/2021....	01/03/2022....			409.94.....		(0)		(0)		(37,826)							03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	01/14/2021....	01/04/2022....		9,564	379.76.....		98,699		52,734		174,156			(45,966)				03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	01/14/2021....	01/04/2022....			407.56.....		(0)		(0)		(19,342)							03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	01/14/2021....	01/05/2022....	2,359	896,764	380.07.....		23,689		12,688		42,331			(11,001)				03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	01/14/2021....	01/05/2022....			406.73.....		(0)		(0)		(5,274)							03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	01/14/2021....	01/06/2022....	13,795	5,276,384	382.48.....		127,468		68,441		218,724			(59,026)				03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	01/14/2021....	01/06/2022....			411.83.....		(0)		(0)		(16,872)							03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	01/14/2021....	01/07/2022....	37,134	14,254,552	383.87.....		322,321		173,487		545,910			(148,834)				03.....
JAN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	01/14/2021....	01/07/2022....			413.85.....		(0)		(0)		(35,242)							03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	01/14/2021....	12/22/2021....	436	165,268	378.7.....		4,190		2,163		8,329			(2,026)				03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	01/14/2021....	12/22/2021....			399.53.....		(0)		(0)		(1,943)							03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	01/14/2021....	12/30/2021....	21,817	8,286,632	379.82.....		227,118		119,813		395,396			(107,305)				03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	01/14/2021....	12/30/2021....			409.07.....		(0)		(0)		(35,758)							03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	01/14/2021....	12/31/2021....	23,088	8,766,700	379.7.....		245,200		129,687		421,065			(115,513)				03.....
DEC 21 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	01/14/2021....	12/31/2021....			410.54.....		(0)		(0)		(31,773)							03.....
JAN 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	01/20/2021....	01/14/2022....	7,214	27,185,814	3,768.25.....		1,111,673		613,444		4,390,355			(498,229)				03.....
JAN 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	01/20/2021....	01/14/2022....			4,032.03.....		(0)		(0)		(2,858,189)							03.....
JAN 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	01/20/2021....	01/14/2022....	18,525	69,805,965	3,768.25.....		3,352,057		1,849,734		11,273,268			(1,502,322)				03.....
JAN 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	01/20/2021....	01/14/2022....			4,088.55.....		(0)		(0)		(6,554,175)							03.....
JAN 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	01/20/2021....	01/14/2022....	878	3,309,013	3,768.25.....		143,407		79,135		534,387			(64,272)				03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.156

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange,	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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)		(335,357)							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		25,323		158,095			(20,567)				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)		(93,724)							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		74,805		401,826			(60,755)				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)		(206,613)							03.....
JAN 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868....	01/19/2021....	01/14/2022....	#####	73,990,207	3,768.25.....		3,105,369		1,708,820		5,786,298			(1,396,549)				03.....
JAN 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868....	01/19/2021....	01/14/2022....	#####	86,109,589	3,768.25.....		4,124,649		2,269,709		7,869,369			(1,854,940)				03.....
JAN 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868....	01/19/2021....	01/14/2022....	5,935,343	5,935,343	3,768.25.....		253,855		139,691		474,969			(114,164)				03.....
JAN 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868....	01/19/2021....	01/14/2022....	3,077,342	3,077,342	3,768.25.....		141,219		77,710		267,186			(63,509)				03.....
JAN 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868....	01/19/2021....	01/14/2022....	9,146,639	9,146,639	3,768.25.....		517,425		284,728		998,862			(232,697)				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		226,285		664,865			(183,785)				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		19,768		35,115			(5,638)				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		9,721		13,212			(2,721)				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		46,303		101,651			(36,901)				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		23,819		44,041			(6,927)				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		631,624		893,930			(107,466)				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		154,562		214,992			(26,298)				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		610,291		870,226			(103,383)				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		331,228		475,651			(56,048)				03.....
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		343,165		486,416			(58,005)				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		450,489		635,826			(76,063)				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		268,699		372,108			(45,369)				03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange,	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....485,667	.....	.....674,602	.....	.....	.....(81,736)	.....	.....	.....	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	.....	.....301,177	.....	.....418,342	.....	.....	.....(50,632)	.....	.....	.....	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	.....	.....275,141	.....	.....384,644	.....	.....	.....(46,205)	.....	.....	.....	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	.....	.....23,654	.....	.....43,436	.....	.....	.....(6,715)	.....	.....	.....	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	.....	.....431,386	.....	.....600,893	.....	.....	.....(72,365)	.....	.....	.....	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	.....	.....47,843	.....	.....87,592	.....	.....	.....(13,557)	.....	.....	.....	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	.....	.....29,917	.....	.....54,747	.....	.....	.....(8,416)	.....	.....	.....	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	.....	.....31,198	.....	.....56,762	.....	.....	.....(8,745)	.....	.....	.....	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	.....	.....127,383	.....	.....230,670	.....	.....	.....(35,640)	.....	.....	.....	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	.....	.....29,390	.....	.....52,961	.....	.....	.....(8,179)	.....	.....	.....	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	.....	.....32,837	.....	.....59,714	.....	.....	.....(9,121)	.....	.....	.....	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	.....	.....40,776	.....	.....73,687	.....	.....	.....(11,306)	.....	.....	.....	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	.....	.....93,313	.....	.....321,414	.....	.....	.....(67,698)	.....	.....	.....	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)	.....	.....(24,787)	.....	.....	.....	.....	.....	.....	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	.....	.....86,129	.....	.....295,548	.....	.....	.....(61,580)	.....	.....	.....	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)	.....	.....(24,873)	.....	.....	.....	.....	.....	.....	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	.....	.....39,897	.....	.....134,985	.....	.....	.....(28,389)	.....	.....	.....	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)	.....	.....(9,244)	.....	.....	.....	.....	.....	.....	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	.....	.....25,128	.....	.....85,936	.....	.....	.....(17,794)	.....	.....	.....	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....	.....	.....	412.72.....	.....	.....(0)	.....	.....(0)	.....	.....(7,398)	.....	.....	.....	.....	.....	.....	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	.....	.....107,533	.....	.....364,178	.....	.....	.....(75,785)	.....	.....	.....	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)	.....	.....(32,264)	.....	.....	.....	.....	.....	.....	03.....

QE06:157

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)
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	.....	.....158,281	.....	.....532,293	.....	.....	.....(111,022)	.....	.....	.....	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)	.....	.....(44,229)	.....	.....	.....	.....	.....	.....	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	.....	.....101,440	.....	.....355,650	.....	.....	.....(76,208)	.....	.....	.....	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)	.....	.....(28,180)	.....	.....	.....	.....	.....	.....	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	.....	.....35,871	.....	.....123,748	.....	.....	.....(26,412)	.....	.....	.....	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)	.....	.....(9,008)	.....	.....	.....	.....	.....	.....	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	.....	.....29,166	.....	.....102,257	.....	.....	.....(21,369)	.....	.....	.....	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)	.....	.....(9,964)	.....	.....	.....	.....	.....	.....	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	.....	.....3,047	.....	.....10,818	.....	.....	.....(2,221)	.....	.....	.....	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)	.....	.....(1,250)	.....	.....	.....	.....	.....	.....	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	.....	.....95,774	.....	.....330,290	.....	.....	.....(69,483)	.....	.....	.....	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)	.....	.....(25,539)	.....	.....	.....	.....	.....	.....	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	.....	.....146,173	.....	.....500,212	.....	.....	.....(106,047)	.....	.....	.....	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)	.....	.....(34,243)	.....	.....	.....	.....	.....	.....	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	.....	.....67,906	.....	.....236,762	.....	.....	.....(51,015)	.....	.....	.....	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)	.....	.....(14,447)	.....	.....	.....	.....	.....	.....	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	.....	.....330,247	.....	.....1,116,089	.....	.....	.....(231,642)	.....	.....	.....	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)	.....	.....(115,121)	.....	.....	.....	.....	.....	.....	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	.....	.....278,952	.....	.....927,826	.....	.....	.....(192,920)	.....	.....	.....	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.....	.....	.....	410.51.....	.....	.....(0)	.....	.....(0)	.....	.....(86,288)	.....	.....	.....	.....	.....	.....	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	.....	.....107,016	.....	.....372,482	.....	.....	.....(80,398)	.....	.....	.....	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)	.....	.....(24,930)	.....	.....	.....	.....	.....	.....	03.....

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....87,083	.....	.....306,818	.....	.....	.....(65,423)	.....	.....	.....	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)	.....	.....(25,764)	.....	.....	.....	.....	.....	.....	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	.....	.....	.....154,207	.....	.....179,381	.....	.....	.....(24,988)	.....	.....	.....	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	.....	.....	.....174,799	.....	.....195,022	.....	.....	.....(27,006)	.....	.....	.....	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	.....	.....	.....163,275	.....	.....187,815	.....	.....	.....(26,196)	.....	.....	.....	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	.....	.....	.....202,457	.....	.....234,016	.....	.....	.....(31,784)	.....	.....	.....	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	.....	.....	.....206,510	.....	.....230,465	.....	.....	.....(32,109)	.....	.....	.....	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	.....	.....	.....118,281	.....	.....127,259	.....	.....	.....(18,669)	.....	.....	.....	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	.....	.....	.....150,542	.....	.....168,710	.....	.....	.....(23,583)	.....	.....	.....	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	.....	.....	.....40,867	.....	.....56,739	.....	.....	.....(10,908)	.....	.....	.....	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	.....	.....	.....103,851	.....	.....141,321	.....	.....	.....(26,461)	.....	.....	.....	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	.....	.....	.....90,639	.....	.....124,127	.....	.....	.....(22,777)	.....	.....	.....	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	.....	.....	.....160,842	.....	.....187,015	.....	.....	.....(26,209)	.....	.....	.....	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	.....	.....	.....169,305	.....	.....197,117	.....	.....	.....(27,344)	.....	.....	.....	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	.....	.....	.....32,672	.....	.....36,061	.....	.....	.....(5,042)	.....	.....	.....	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	.....	.....	.....94,770	.....	.....131,818	.....	.....	.....(24,797)	.....	.....	.....	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	.....	.....	.....260,047	.....	.....286,596	.....	.....	.....(41,224)	.....	.....	.....	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	.....	.....	.....214,019	.....	.....248,798	.....	.....	.....(34,038)	.....	.....	.....	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	.....	.....	.....163,692	.....	.....177,121	.....	.....	.....(25,561)	.....	.....	.....	03.....
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	.....	.....	.....168,914	.....	.....189,486	.....	.....	.....(26,690)	.....	.....	.....	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	.....	.....	.....123,042	.....	.....135,343	.....	.....	.....(19,421)	.....	.....	.....	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	.....	.....	.....173,867	.....	.....200,044	.....	.....	.....(27,743)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06:160

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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)
JAN 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	02/03/2021....	01/29/2024....	16,676	5,402,137	323.94.....	.....	.....156,764	.....	.....135,728	.....	.....149,818	.....	.....	.....(21,036)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	02/09/2021....	01/12/2023....	3,660	1,434,942	392.11.....	.....	.....39,779	.....	.....31,823	.....	.....45,876	.....	.....	.....(7,956)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	02/09/2021....	01/16/2024....	58,149	22,642,740	389.39.....	.....	.....933,296	.....	.....811,068	.....	.....971,676	.....	.....	.....(122,228)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	02/09/2021....	01/17/2024....	17,438	6,757,981	387.55.....	.....	.....295,220	.....	.....256,593	.....	.....310,415	.....	.....	.....(38,627)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	02/09/2021....	01/18/2024....	29,212	11,347,355	388.45.....	.....	.....482,288	.....	.....419,244	.....	.....504,504	.....	.....	.....(63,044)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	02/09/2021....	01/19/2024....	44,211	17,394,455	393.44.....	.....	.....630,452	.....	.....548,117	.....	.....640,526	.....	.....	.....(82,335)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	02/09/2021....	01/19/2024....	22,711	9,021,227	397.21.....	.....	.....288,436	.....	.....250,767	.....	.....285,880	.....	.....	.....(37,669)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	02/09/2021....	01/13/2023....	10,983	4,298,483	391.37.....	.....	.....123,012	.....	.....98,444	.....	.....142,460	.....	.....	.....(24,567)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	02/09/2021....	01/17/2023....	3,735	1,450,258	388.3.....	.....	.....47,284	.....	.....37,894	.....	.....55,518	.....	.....	.....(9,390)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	02/09/2021....	01/18/2023....	4,397	1,703,287	387.38.....	.....	.....57,688	.....	.....46,248	.....	.....67,971	.....	.....	.....(11,440)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	02/09/2021....	01/20/2023....	5,339	2,076,454	388.9.....	.....	.....66,207	.....	.....53,115	.....	.....77,488	.....	.....	.....(13,092)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	02/09/2021....	01/20/2023....	3,404	1,344,765	395.11.....	.....	.....32,946	.....	.....26,431	.....	.....37,323	.....	.....	.....(6,515)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	02/09/2021....	01/12/2024....	32,077	12,555,227	391.41.....	.....	.....484,361	.....	.....420,690	.....	.....498,507	.....	.....	.....(63,672)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	02/09/2021....	01/12/2024....	20,967	8,313,515	396.5.....	.....	.....271,107	.....	.....235,468	.....	.....270,195	.....	.....	.....(35,638)	.....	.....	.....	03.....
JAN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	02/09/2021....	01/12/2024....	7,900	3,112,979	394.06.....	.....	.....110,123	.....	.....95,646	.....	.....111,532	.....	.....	.....(14,476)	.....	.....	.....	03.....
JAN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	02/16/2021....	01/20/2023....	5,337	2,061,641	386.3.....	.....	.....76,531	.....	.....62,011	.....	.....86,341	.....	.....	.....(14,520)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	02/16/2021....	02/03/2023....	25,191	9,875,706	392.03.....	.....	.....293,729	.....	.....239,092	.....	.....321,516	.....	.....	.....(54,638)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	02/16/2021....	02/06/2023....	3,454	1,361,750	394.22.....	.....	.....37,065	.....	.....30,199	.....	.....39,997	.....	.....	.....(6,866)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	02/16/2021....	02/08/2023....	10,980	4,316,321	393.1.....	.....	.....123,308	.....	.....100,530	.....	.....134,003	.....	.....	.....(22,778)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	02/16/2021....	02/10/2023....	8,570	3,370,243	393.25.....	.....	.....95,815	.....	.....78,165	.....	.....104,021	.....	.....	.....(17,650)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	02/16/2021....	02/10/2023....	14,526	5,750,307	395.85.....	.....	.....146,427	.....	.....119,454	.....	.....156,327	.....	.....	.....(26,973)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	02/16/2021....	02/13/2023....	9,138	3,617,321	395.86.....	.....	.....92,293	.....	.....75,362	.....	.....98,522	.....	.....	.....(16,931)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.161

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....38,411	.....	.....50,598	.....	.....	.....(8,615)	.....	.....	.....	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	.....	.....40,324	.....	.....53,598	.....	.....	.....(9,029)	.....	.....	.....	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	.....	.....543,865	.....	.....614,286	.....	.....	.....(77,363)	.....	.....	.....	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	.....	.....357,991	.....	.....409,391	.....	.....	.....(50,868)	.....	.....	.....	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	.....	.....84,258	.....	.....115,941	.....	.....	.....(19,626)	.....	.....	.....	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	.....	.....314,718	.....	.....359,805	.....	.....	.....(44,672)	.....	.....	.....	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	.....	.....525,587	.....	.....590,645	.....	.....	.....(74,524)	.....	.....	.....	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	.....	.....728,000	.....	.....806,845	.....	.....	.....(103,114)	.....	.....	.....	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	.....	.....135,546	.....	.....153,416	.....	.....	.....(19,199)	.....	.....	.....	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	.....	.....802,532	.....	.....926,046	.....	.....	.....(113,309)	.....	.....	.....	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	.....	.....438,005	.....	.....511,026	.....	.....	.....(61,776)	.....	.....	.....	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	.....	.....337,331	.....	.....391,685	.....	.....	.....(47,527)	.....	.....	.....	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	.....	.....800,825	.....	.....906,547	.....	.....	.....(112,709)	.....	.....	.....	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	.....	.....374,709	.....	.....423,056	.....	.....	.....(52,681)	.....	.....	.....	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	.....	.....124,440	.....	.....135,579	.....	.....	.....(17,495)	.....	.....	.....	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	.....	.....67,006	.....	.....91,366	.....	.....	.....(15,553)	.....	.....	.....	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	.....	.....159,408	.....	.....171,223	.....	.....	.....(22,412)	.....	.....	.....	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	.....	.....646,586	.....	.....719,220	.....	.....	.....(90,617)	.....	.....	.....	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	.....	.....199,201	.....	.....222,717	.....	.....	.....(27,888)	.....	.....	.....	03.....
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	.....	.....219,817	.....	.....244,966	.....	.....	.....(30,742)	.....	.....	.....	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	.....	.....696,660	.....	.....760,062	.....	.....	.....(97,327)	.....	.....	.....	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	.....	.....478,798	.....	.....523,961	.....	.....	.....(66,821)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.162

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....180,430	.....	.....188,369	.....	.....	.....(25,181)	.....	.....	.....	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	.....	.....923,432	.....	.....1,009,826	.....	.....	.....(128,469)	.....	.....	.....	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	.....	.....297,844	.....	.....323,903	.....	.....	.....(41,393)	.....	.....	.....	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	.....	.....277,070	.....	.....300,830	.....	.....	.....(38,466)	.....	.....	.....	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	.....	.....56,147	.....	.....75,863	.....	.....	.....(13,010)	.....	.....	.....	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	.....	.....441,964	.....	.....482,029	.....	.....	.....(61,294)	.....	.....	.....	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	.....	.....132,265	.....	.....181,170	.....	.....	.....(30,594)	.....	.....	.....	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	.....	.....81,512	.....	.....114,284	.....	.....	.....(18,854)	.....	.....	.....	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	.....	.....52,767	.....	.....73,297	.....	.....	.....(12,142)	.....	.....	.....	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	.....	.....78,803	.....	.....110,096	.....	.....	.....(18,102)	.....	.....	.....	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	.....	.....132,503	.....	.....182,079	.....	.....	.....(30,384)	.....	.....	.....	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	.....	.....1,709	.....	.....6,509	.....	.....	.....(1,077)	.....	.....	.....	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)	.....	.....(3,317)	.....	.....	.....	.....	.....	.....	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	.....	.....155,052	.....	.....325,713	.....	.....	.....(92,062)	.....	.....	.....	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)	.....	.....(24,928)	.....	.....	.....	.....	.....	.....	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	.....	.....117,152	.....	.....241,126	.....	.....	.....(69,250)	.....	.....	.....	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)	.....	.....(14,944)	.....	.....	.....	.....	.....	.....	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	.....	.....325,513	.....	.....667,028	.....	.....	.....(192,415)	.....	.....	.....	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)	.....	.....(42,471)	.....	.....	.....	.....	.....	.....	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....	26,783	10,419,301	389.03.....	231,135	.....	.....145,980	.....	.....299,542	.....	.....	.....(85,155)	.....	.....	.....	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)	.....	.....(21,241)	.....	.....	.....	.....	.....	.....	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	.....	.....64,894	.....	.....130,013	.....	.....	.....(37,689)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.163

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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)		(6,559)							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....	9,850	3,764,000	382.12.....	118,499		73,211		161,294			(45,289)				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)		(11,673)							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		35,239		77,513			(21,698)				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)		(6,028)							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		180,653		403,593			(110,723)				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)		(39,722)							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		208,585		459,927			(127,256)				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)		(41,846)							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		367,658		788,956			(224,305)				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)		(56,088)							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		187,129		400,260			(112,616)				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)		(29,906)							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		80,100		165,573			(47,988)				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)		(8,916)							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		41,363		85,482			(24,670)				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)		(5,020)							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		1,792,367		4,415,500			(1,033,155)				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		2,259,296		5,551,489			(1,302,302)				03.....
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		105,539		259,760			(60,835)				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		70,881		174,258			(40,857)				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		35,556		87,267			(20,495)				03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.164

1	2	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)
FEB 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27..	02/17/2021....	02/15/2022....	8,890,180	8,890,180	3,934.83.....	436,241	.....	.....276,729	.....	.....669,022	.....	.....	.....(159,512)	.....	.....	.....	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	.....	.....700,290	.....	.....3,823,744	.....	.....	.....(394,486)	.....	.....	.....	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)	.....	.....(2,238,417)	.....	.....	.....	.....	.....	.....	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	.....	.....1,263,505	.....	.....5,912,839	.....	.....	.....(711,756)	.....	.....	.....	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)	.....	.....(2,994,523)	.....	.....	.....	.....	.....	.....	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	.....	.....57,286	.....	.....295,763	.....	.....	.....(32,270)	.....	.....	.....	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)	.....	.....(165,221)	.....	.....	.....	.....	.....	.....	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	.....	.....37,462	.....	.....179,391	.....	.....	.....(21,103)	.....	.....	.....	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)	.....	.....(93,161)	.....	.....	.....	.....	.....	.....	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	.....	.....77,170	.....	.....320,205	.....	.....	.....(43,471)	.....	.....	.....	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)	.....	.....(138,582)	.....	.....	.....	.....	.....	.....	03.....
FEB 22 JPMorgan MOZAIC2 Call...	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/18/2021....	02/15/2022....	43,185	16,806,668	389.18.....	375,276	.....	.....240,051	.....	.....479,203	.....	.....	.....(135,225)	.....	.....	.....	03.....
FEB 23 JPMorgan MOZAIC2 Call...	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/18/2021....	02/15/2023....	5,587	2,174,193	389.18.....	69,777	.....	.....57,327	.....	.....81,253	.....	.....	.....(12,450)	.....	.....	.....	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	.....	.....40,906	.....	.....77,553	.....	.....	.....(22,864)	.....	.....	.....	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	.....	.....10,802	.....	.....13,859	.....	.....	.....(2,328)	.....	.....	.....	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	.....	.....189,076	.....	.....218,422	.....	.....	.....(25,627)	.....	.....	.....	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	.....	.....208,085	.....	.....230,781	.....	.....	.....(27,730)	.....	.....	.....	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	.....	.....76,036	.....	.....99,082	.....	.....	.....(16,094)	.....	.....	.....	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	.....	.....164,985	.....	.....188,696	.....	.....	.....(22,554)	.....	.....	.....	03.....
JAN 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/22/2021....	01/27/2023....	6,674	2,124,913	318.39.....	57,066	.....	.....46,742	.....	.....63,545	.....	.....	.....(10,324)	.....	.....	.....	03.....
FEB 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/22/2021....	02/05/2024....	20,479	6,613,803	322.95.....	197,760	.....	.....174,419	.....	.....193,781	.....	.....	.....(23,342)	.....	.....	.....	03.....
FEB 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/22/2021....	02/09/2023....	13,014	4,155,723	319.32.....	107,598	.....	.....88,487	.....	.....118,589	.....	.....	.....(19,112)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.165

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/22/2021....	02/16/2024....	19,472	6,430,469	330.25.....	138,496		122,315		128,405			(16,181)				03.....
FEB 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/22/2021....	02/21/2024....	17,472	5,570,311	318.82.....	201,584		178,140		201,764			(23,444)				03.....
FEB 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/22/2021....	02/16/2024....	20,579	6,662,869	323.77.....	193,638		171,015		188,320			(22,624)				03.....
FEB 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/22/2021....	02/12/2024....	19,603	6,396,374	326.29.....	165,315		145,929		158,100			(19,386)				03.....
JAN 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/22/2021....	01/31/2024....	18,398	5,829,149	316.83.....	226,393		199,547		230,009			(26,846)				03.....
JAN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/24/2021....	01/05/2022....	12,777	3,550,628	277.89.....	150,514		90,405		266,536			(60,110)				03.....
JAN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/24/2021....	01/05/2022....			298.6.....	(0)		(0)		(55,237)							03.....
FEB 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/24/2021....	02/17/2022....	13,347	3,831,103	287.04.....	98,634		64,001		168,230			(34,633)				03.....
FEB 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/24/2021....	02/17/2022....			307.68.....	(0)		(0)		(21,324)							03.....
FEB 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/24/2021....	02/23/2022....	14,276	4,113,941	288.17.....	99,933		65,426		167,247			(34,507)				03.....
FEB 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/24/2021....	02/23/2022....			309.49.....	(0)		(0)		(18,214)							03.....
JAN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/24/2021....	01/12/2022....	13,148	3,671,196	279.22.....	144,365		87,973		257,450			(56,393)				03.....
JAN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/24/2021....	01/12/2022....			299.39.....	(0)		(0)		(52,877)							03.....
JAN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/24/2021....	01/18/2022....	16,938	4,752,716	280.6.....	175,813		108,400		309,481			(67,413)				03.....
JAN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/24/2021....	01/18/2022....			301.2.....	(0)		(0)		(55,908)							03.....
JAN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/24/2021....	01/24/2022....	10,914	3,057,185	280.12.....	115,141		71,790		204,559			(43,351)				03.....
JAN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/24/2021....	01/24/2022....			300.37.....	(0)		(0)		(40,512)							03.....
JAN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/24/2021....	01/27/2022....	14,433	4,050,214	280.62.....	149,382		93,643		263,772			(55,740)				03.....
JAN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/24/2021....	01/27/2022....			301.04.....	(0)		(0)		(49,958)							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....	10,707	2,990,916	279.34.....	118,634		74,500		208,757			(44,135)				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)		(41,229)							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		98,993		274,979			(57,024)				03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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)		(52,311)							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		63,981		174,001			(35,864)				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)		(27,499)							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		74,203		197,136			(40,681)				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)		(26,979)							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		40,033		77,342			(21,757)				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)		(4,103)							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		9,569		20,227			(5,178)				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)		(2,821)							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		130,234		260,369			(70,169)				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)		(21,100)							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		489,223		958,097			(263,590)				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)		(60,579)							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		89,274		172,162			(47,285)				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)		(9,587)							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		59,447		116,583			(31,354)				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)		(7,907)							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		1,941,755		4,761,475			(1,767,866)				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		1,152,074		3,781,877			(1,653,565)				03.....
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		2,163,760		5,639,677			(2,199,823)				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		2,044,155		6,007,332			(2,397,951)				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		1,418,929		4,393,863			(1,664,513)				03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.167

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange,	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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		18,287		27,193			(3,757)				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		51,119		77,302			(10,258)				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		738,653		877,472			(93,101)				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		121,004		140,621			(15,252)				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		746,637		905,905			(93,717)				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		415,193		502,420			(52,060)				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		512,239		618,021			(64,162)				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		704,547		843,659			(88,159)				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		30,696		44,953			(6,242)				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		81,368		119,261			(16,519)				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		52,729		79,146			(10,705)				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		27,737		41,013			(5,631)				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		65,590		98,078			(13,227)				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		75,100		112,790			(15,120)				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		23,764		34,982			(4,776)				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		42,813		63,143			(8,591)				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		121,557		268,237			(60,268)				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)		(20,326)							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		131,699		292,988			(65,023)				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....			416.9.....		(0)		(0)		(22,283)							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		444,933		1,008,842			(219,674)				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)		(90,525)							03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06:168

1	2	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)
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	.....	.....273,638	.....	.....611,857	.....	.....	.....(133,427)	.....	.....	.....	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)	.....	.....(49,385)	.....	.....	.....	.....	.....	.....	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	.....	...62,120	.....	...132,862	.....	.....	.....(30,165)	.....	.....	.....	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)	.....	.....(5,572)	.....	.....	.....	.....	.....	.....	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	.....	...168,841	.....	...388,077	.....	.....	.....(81,653)	.....	.....	.....	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)	.....	.....(49,583)	.....	.....	.....	.....	.....	.....	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	.....	...1,324,623	.....	...3,347,631	.....	.....	...(1,080,366)	.....	.....	.....	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	.....	...1,505,711	.....	...3,646,373	.....	.....	...(1,228,062)	.....	.....	.....	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	.....	...1,514,898	.....	...3,439,291	.....	.....	.....(719,890)	.....	.....	.....	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	.....	...1,167,760	.....	...2,894,588	.....	.....	...(1,002,182)	.....	.....	.....	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	.....	...1,356,518	.....	...3,173,427	.....	.....	.....(739,334)	.....	.....	.....	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	.....	...1,798,210	.....	...4,265,496	.....	.....	...(1,155,275)	.....	.....	.....	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	.....	...461,746	.....	...3,303,675	.....	.....	...(1,831,061)	.....	.....	.....	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	.....	...1,335,715	.....	...3,969,792	.....	.....	...(1,476,992)	.....	.....	.....	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	.....	...1,579,187	.....	...4,165,927	.....	.....	...(1,513,388)	.....	.....	.....	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	.....	...592,492	.....	...2,363,939	.....	.....	...(1,064,634)	.....	.....	.....	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	.....	...145,066	.....	...421,340	.....	.....	.....(139,022)	.....	.....	.....	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	.....	...595,933	.....	...2,937,386	.....	.....	...(1,370,647)	.....	.....	.....	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	.....	...1,486,687	.....	...3,303,311	.....	.....	.....(867,863)	.....	.....	.....	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....	...82,379	...22,043,021	267.58.....	.....	...1,634,403	.....	...329,151	.....	...2,561,763	.....	.....	...(1,305,252)	.....	.....	.....	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	.....	...1,201,695	.....	...2,906,425	.....	.....	.....(772,038)	.....	.....	.....	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	.....	...1,690,320	.....	...3,809,296	.....	.....	...(1,085,960)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06:169

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....1,025,186	.....	.....2,482,503	.....	.....	.....(836,145)	.....	.....	.....	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	.....	.....756,521	.....	.....3,501,218	.....	.....	...(1,739,999)	.....	.....	.....	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	.....	.....631,202	.....	.....2,700,014	.....	.....	...(1,134,191)	.....	.....	.....	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	.....	.....1,416,489	.....	.....3,284,676	.....	.....	...(1,071,685)	.....	.....	.....	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	.....	.....1,184,632	.....	.....2,746,079	.....	.....	.....(896,267)	.....	.....	.....	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	.....	.....1,075,152	.....	.....2,511,833	.....	.....	.....(549,522)	.....	.....	.....	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	.....	.....1,311,141	.....	.....3,157,762	.....	.....	.....(765,387)	.....	.....	.....	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	.....	.....914,235	.....	.....2,035,390	.....	.....	.....(533,691)	.....	.....	.....	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	.....	.....761,719	.....	.....2,527,928	.....	.....	...(1,030,561)	.....	.....	.....	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	.....	.....1,766,782	.....	.....4,363,745	.....	.....	...(1,489,898)	.....	.....	.....	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	.....	.....1,060,275	.....	.....3,050,281	.....	.....	...(1,130,294)	.....	.....	.....	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	.....	.....1,845,077	.....	.....2,876,835	.....	.....	.....(318,311)	.....	.....	.....	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	.....	.....1,533,750	.....	.....2,384,878	.....	.....	.....(259,064)	.....	.....	.....	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	.....	.....572,752	.....	.....3,284,671	.....	.....	...(1,618,025)	.....	.....	.....	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	.....	.....1,526,638	.....	.....2,394,692	.....	.....	.....(272,098)	.....	.....	.....	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	.....	.....1,396,224	.....	.....2,155,652	.....	.....	.....(217,618)	.....	.....	.....	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	.....	.....724,140	.....	.....1,120,402	.....	.....	.....(110,578)	.....	.....	.....	03.....
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	.....	.....1,195,695	.....	.....1,850,929	.....	.....	.....(179,434)	.....	.....	.....	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	.....	.....1,343,998	.....	.....2,070,765	.....	.....	.....(203,581)	.....	.....	.....	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	.....	.....281,942	.....	.....3,757,967	.....	.....	...(2,123,961)	.....	.....	.....	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	.....	.....1,152,462	.....	.....1,793,734	.....	.....	.....(190,671)	.....	.....	.....	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	.....	.....1,105,059	.....	.....1,705,046	.....	.....	.....(180,973)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.170

1	2	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)
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	.....	.....1,195,122	.....	.....1,839,201	.....	.....	.....(184,493)	.....	.....	.....	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	.....	.....657,444	.....	.....2,820,824	.....	.....	.....(1,160,799)	.....	.....	.....	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	.....	.....1,609,006	.....	.....2,493,087	.....	.....	.....(283,647)	.....	.....	.....	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	.....	.....1,357,044	.....	.....2,087,249	.....	.....	.....(215,676)	.....	.....	.....	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	.....	.....351,813	.....	.....2,644,818	.....	.....	.....(1,370,859)	.....	.....	.....	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	.....	.....1,002,941	.....	.....1,534,362	.....	.....	.....(160,983)	.....	.....	.....	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	.....	.....806,085	.....	.....1,241,909	.....	.....	.....(113,576)	.....	.....	.....	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	.....	.....1,535,204	.....	.....3,688,061	.....	.....	.....(1,070,852)	.....	.....	.....	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	.....	.....1,650,178	.....	.....4,287,288	.....	.....	.....(1,553,918)	.....	.....	.....	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	.....	.....65,147	.....	.....94,401	.....	.....	.....(12,100)	.....	.....	.....	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	.....	.....51,178	.....	.....73,391	.....	.....	.....(9,320)	.....	.....	.....	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	.....	.....882,353	.....	.....1,054,401	.....	.....	.....(101,880)	.....	.....	.....	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	.....	.....461,229	.....	.....551,389	.....	.....	.....(53,200)	.....	.....	.....	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	.....	.....308,619	.....	.....368,913	.....	.....	.....(35,561)	.....	.....	.....	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	.....	.....1,017,156	.....	.....1,185,043	.....	.....	.....(116,963)	.....	.....	.....	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	.....	.....182,931	.....	.....217,114	.....	.....	.....(21,035)	.....	.....	.....	03.....
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	.....	.....105,967	.....	.....121,581	.....	.....	.....(12,148)	.....	.....	.....	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	.....	.....844,283	.....	.....994,252	.....	.....	.....(96,687)	.....	.....	.....	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	.....	.....351,112	.....	.....416,497	.....	.....	.....(40,168)	.....	.....	.....	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	.....	.....349,468	.....	.....416,407	.....	.....	.....(39,939)	.....	.....	.....	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	.....	.....168,605	.....	.....243,504	.....	.....	.....(31,161)	.....	.....	.....	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	.....	.....608,354	.....	.....717,229	.....	.....	.....(69,455)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange,	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
QE06.171	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	.....	.....122,149	.....	.....177,180	.....	.....	.....(22,538)	.....	.....	.....	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	.....	.....112,970	.....	.....161,570	.....	.....	.....(20,810)	.....	.....	.....	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	.....	.....50,434	.....	.....70,857	.....	.....	.....(9,275)	.....	.....	.....	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	.....	.....64,154	.....	.....91,431	.....	.....	.....(11,779)	.....	.....	.....	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	.....	.....78,353	.....	.....113,836	.....	.....	.....(14,386)	.....	.....	.....	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	.....	.....72,148	.....	.....103,376	.....	.....	.....(13,182)	.....	.....	.....	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	.....	.....76,033	.....	.....110,217	.....	.....	.....(13,869)	.....	.....	.....	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	.....	.....369,072	.....	.....1,004,575	.....	.....	.....(344,467)	.....	.....	.....	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	.....	.....1,121,253	.....	.....2,558,512	.....	.....	.....(637,464)	.....	.....	.....	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	.....	.....153,773	.....	.....390,373	.....	.....	.....(122,146)	.....	.....	.....	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	.....	.....739,966	.....	.....1,619,443	.....	.....	.....(462,995)	.....	.....	.....	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	.....	.....455,925	.....	.....2,030,343	.....	.....	.....(1,021,273)	.....	.....	.....	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	.....	.....867,502	.....	.....1,765,581	.....	.....	.....(401,489)	.....	.....	.....	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	.....	.....956,919	.....	.....2,001,020	.....	.....	.....(476,333)	.....	.....	.....	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	.....	.....507,629	.....	.....1,052,830	.....	.....	.....(102,073)	.....	.....	.....	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	.....	.....536,482	.....	.....1,222,119	.....	.....	.....(387,651)	.....	.....	.....	03.....
	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	.....	.....430,182	.....	.....1,653,533	.....	.....	.....(752,819)	.....	.....	.....	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	.....	.....279,885	.....	.....1,921,170	.....	.....	.....(1,080,935)	.....	.....	.....	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	.....	.....613,970	.....	.....1,227,377	.....	.....	.....(236,305)	.....	.....	.....	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	.....	.....803,501	.....	.....1,796,853	.....	.....	.....(371,868)	.....	.....	.....	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	.....	.....643,259	.....	.....1,525,085	.....	.....	.....(365,711)	.....	.....	.....	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	.....	.....1,078,892	.....	.....2,563,335	.....	.....	.....(745,900)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....90,205	.....	.....169,224	.....	.....	.....(38,247)	.....	.....	.....	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)	.....	.....(8,973)	.....	.....	.....	.....	.....	.....	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	.....	.....162,798	.....	.....330,752	.....	.....	.....(68,751)	.....	.....	.....	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)	.....	.....(47,760)	.....	.....	.....	.....	.....	.....	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	.....	.....86,812	.....	.....179,965	.....	.....	.....(36,516)	.....	.....	.....	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)	.....	.....(30,783)	.....	.....	.....	.....	.....	.....	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	.....	.....693,377	.....	.....1,332,409	.....	.....	.....(290,506)	.....	.....	.....	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)	.....	.....(135,971)	.....	.....	.....	.....	.....	.....	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	.....	.....1,903,471	.....	.....4,205,966	.....	.....	.....(777,683)	.....	.....	.....	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	.....	.....1,988,998	.....	.....4,432,820	.....	.....	.....(812,626)	.....	.....	.....	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	.....	.....118,521	.....	.....262,329	.....	.....	.....(48,423)	.....	.....	.....	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	.....	.....102,886	.....	.....228,414	.....	.....	.....(42,035)	.....	.....	.....	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	.....	.....29,112	.....	.....64,940	.....	.....	.....(11,894)	.....	.....	.....	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	.....	.....306,892	.....	.....685,393	.....	.....	.....(125,384)	.....	.....	.....	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	.....	.....303,233	.....	.....524,233	.....	.....	.....(122,709)	.....	.....	.....	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	.....	.....90,561	.....	.....119,355	.....	.....	.....(15,142)	.....	.....	.....	03.....
MAR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27..	03/17/2021....	03/15/2022....	7,509	29,802,374	3,968.94.....	1,039,232	.....	.....739,841	.....	.....3,515,621	.....	.....	.....(299,391)	.....	.....	.....	03.....
MAR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27..	03/17/2021....	03/15/2022....	.....	.....4,246.77.....	(0)	.....	.....	.....(0)	.....	.....(2,043,182)	.....	.....	.....	.....	.....	.....	03.....
MAR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27..	03/17/2021....	03/15/2022....	16,797	66,666,047	3,968.94.....	2,696,916	.....	.....1,919,965	.....	.....7,864,223	.....	.....	.....(776,951)	.....	.....	.....	03.....
MAR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27..	03/17/2021....	03/15/2022....	.....	.....4,306.3.....	(0)	.....	.....	.....(0)	.....	.....(3,947,722)	.....	.....	.....	.....	.....	.....	03.....
MAR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27..	03/17/2021....	03/15/2022....	747	2,964,362	3,968.94.....	109,114	.....	.....77,679	.....	.....349,689	.....	.....	.....(31,434)	.....	.....	.....	03.....
MAR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27..	03/17/2021....	03/15/2022....	.....	.....4,266.61.....	(0)	.....	.....	.....(0)	.....	.....(193,832)	.....	.....	.....	.....	.....	.....	03.....

QE06.173

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 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)
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	.....	.....28,547	.....	.....119,549	.....	.....	.....(11,552)	.....	.....	.....	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)	.....	.....(61,552)	.....	.....	.....	.....	.....	.....	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	.....	.....75,984	.....	.....277,573	.....	.....	.....(30,748)	.....	.....	.....	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)	.....	.....(120,025)	.....	.....	.....	.....	.....	.....	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	.....	.....62,007	.....	.....81,034	.....	.....	.....(10,508)	.....	.....	.....	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	.....	.....157,281	.....	.....173,757	.....	.....	.....(16,617)	.....	.....	.....	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	.....	.....136,833	.....	.....151,515	.....	.....	.....(14,411)	.....	.....	.....	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	.....	.....200,664	.....	.....225,124	.....	.....	.....(21,024)	.....	.....	.....	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	.....	.....237,127	.....	.....257,545	.....	.....	.....(24,793)	.....	.....	.....	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	.....	.....126,617	.....	.....140,271	.....	.....	.....(13,225)	.....	.....	.....	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	.....	.....73,061	.....	.....78,568	.....	.....	.....(7,631)	.....	.....	.....	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	.....	.....204,404	.....	.....231,522	.....	.....	.....(21,261)	.....	.....	.....	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	.....	.....245,570	.....	.....274,135	.....	.....	.....(25,465)	.....	.....	.....	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	.....	.....95,659	.....	.....105,325	.....	.....	.....(9,919)	.....	.....	.....	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	.....	.....242,205	.....	.....267,296	.....	.....	.....(25,013)	.....	.....	.....	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	.....	.....69,375	.....	.....89,244	.....	.....	.....(11,639)	.....	.....	.....	03.....
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	.....	.....222,086	.....	.....250,803	.....	.....	.....(22,865)	.....	.....	.....	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	.....	.....108,027	.....	.....117,398	.....	.....	.....(11,122)	.....	.....	.....	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	.....	.....89,731	.....	.....95,265	.....	.....	.....(9,210)	.....	.....	.....	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	.....	.....140,978	.....	.....155,686	.....	.....	.....(14,441)	.....	.....	.....	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	.....	.....171,665	.....	.....185,735	.....	.....	.....(17,549)	.....	.....	.....	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	.....	.....111,918	.....	.....121,273	.....	.....	.....(11,441)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.175

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....53,348	.....	.....55,711	.....	.....	.....(5,454)	.....	.....	.....	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	.....	.....67,125	.....	.....127,841	.....	.....	.....(26,380)	.....	.....	.....	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	.....	.....80,875	.....	.....107,423	.....	.....	.....(13,132)	.....	.....	.....	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	.....	.....88,534	.....	.....117,162	.....	.....	.....(14,731)	.....	.....	.....	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	.....	.....74,399	.....	.....97,172	.....	.....	.....(12,238)	.....	.....	.....	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	.....	.....67,609	.....	.....88,172	.....	.....	.....(10,978)	.....	.....	.....	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	.....	.....54,781	.....	.....69,718	.....	.....	.....(8,867)	.....	.....	.....	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	.....	.....144,169	.....	.....165,002	.....	.....	.....(15,441)	.....	.....	.....	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	.....	.....130,235	.....	.....145,212	.....	.....	.....(13,831)	.....	.....	.....	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	.....	.....104,718	.....	.....117,434	.....	.....	.....(11,098)	.....	.....	.....	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	.....	.....16,125	.....	.....20,392	.....	.....	.....(2,706)	.....	.....	.....	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	.....	.....82,755	.....	.....106,408	.....	.....	.....(13,262)	.....	.....	.....	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	.....	.....10,272	.....	.....11,154	.....	.....	.....(1,099)	.....	.....	.....	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	.....	.....809,884	.....	.....886,614	.....	.....	.....(82,557)	.....	.....	.....	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	.....	.....158,922	.....	.....165,998	.....	.....	.....(16,151)	.....	.....	.....	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	.....	.....869,745	.....	.....933,561	.....	.....	.....(88,299)	.....	.....	.....	03.....
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	.....	.....342,766	.....	.....372,299	.....	.....	.....(34,763)	.....	.....	.....	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	.....	.....266,293	.....	.....286,503	.....	.....	.....(26,980)	.....	.....	.....	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	.....	.....1,336,130	.....	.....1,448,996	.....	.....	.....(135,236)	.....	.....	.....	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	.....	.....66,567	.....	.....68,905	.....	.....	.....(6,738)	.....	.....	.....	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	.....	.....162,153	.....	.....169,776	.....	.....	.....(16,363)	.....	.....	.....	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	.....	.....13,440	.....	.....17,788	.....	.....	.....(2,203)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.176

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....87,558	.....	.....112,316	.....	.....	.....(14,214)	.....	.....	.....	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	.....	.....	.....131,354	.....	.....167,657	.....	.....	.....(21,289)	.....	.....	.....	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	.....	.....	.....97,987	.....	.....128,623	.....	.....	.....(15,881)	.....	.....	.....	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	.....	.....	.....95,372	.....	.....122,092	.....	.....	.....(15,383)	.....	.....	.....	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	.....	.....	.....31,676	.....	.....40,993	.....	.....	.....(5,101)	.....	.....	.....	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	.....	.....	.....108,488	.....	.....140,063	.....	.....	.....(17,442)	.....	.....	.....	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	.....	.....	.....63,052	.....	.....79,224	.....	.....	.....(10,121)	.....	.....	.....	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	.....	.....	.....39,105	.....	.....109,665	.....	.....	.....(16,102)	.....	.....	.....	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)	.....	.....(10,805)	.....	.....	.....	.....	.....	.....	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	.....	.....	.....53,888	.....	.....150,436	.....	.....	.....(21,823)	.....	.....	.....	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)	.....	.....(20,420)	.....	.....	.....	.....	.....	.....	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	.....	.....	.....65,062	.....	.....180,412	.....	.....	.....(26,132)	.....	.....	.....	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)	.....	.....(22,316)	.....	.....	.....	.....	.....	.....	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	.....	.....	.....47,689	.....	.....131,158	.....	.....	.....(18,769)	.....	.....	.....	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)	.....	.....(17,390)	.....	.....	.....	.....	.....	.....	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	.....	.....	.....46,366	.....	.....127,111	.....	.....	.....(18,103)	.....	.....	.....	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....	.....	.....	308.31.....	(0)	.....	.....	.....(0)	.....	.....(16,501)	.....	.....	.....	.....	.....	.....	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	.....	.....	.....59,722	.....	.....162,345	.....	.....	.....(22,862)	.....	.....	.....	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)	.....	.....(19,386)	.....	.....	.....	.....	.....	.....	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	.....	.....	.....56,100	.....	.....151,852	.....	.....	.....(21,227)	.....	.....	.....	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)	.....	.....(17,043)	.....	.....	.....	.....	.....	.....	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	.....	.....	.....82,457	.....	.....221,048	.....	.....	.....(30,609)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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)		(26,767)							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		70,257		132,975			(26,791)				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)		(6,267)							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		184,863		414,267			(70,219)				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)		(98,445)							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		67,480		161,566			(25,533)				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)		(49,904)							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		125,995		263,000			(47,491)				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)		(41,231)							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		159,100		308,376			(59,968)				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)		(22,513)							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		120,980		251,273			(45,600)				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)		(38,400)							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		97,337		183,460			(36,270)				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)		(9,587)							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		85,298		159,172			(31,663)				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....			423.46.....		(0)		(0)		(7,181)							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		31,560		56,309			(5,361)				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		36,682		65,371			(6,188)				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		35,473		63,192			(5,922)				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		30,464		54,251			(5,034)				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		38,445		68,482			(6,195)				03.....

QE06.177

SCHEDULE DB - PART A - SECTION 1

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

QE06.178

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 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	.....	.....13,232	.....	.....23,211	.....	.....	.....(2,047)	.....	.....	.....	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	.....	.....9,695	.....	.....13,892	.....	.....	.....(969)	.....	.....	.....	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	.....	.....7,577	.....	.....10,417	.....	.....	.....(749)	.....	.....	.....	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	.....	.....78,648	.....	.....106,067	.....	.....	.....(12,226)	.....	.....	.....	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	.....	.....737,983	.....	.....831,381	.....	.....	.....(71,944)	.....	.....	.....	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	.....	.....112,024	.....	.....150,181	.....	.....	.....(17,331)	.....	.....	.....	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	.....	.....61,916	.....	.....83,280	.....	.....	.....(9,563)	.....	.....	.....	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	.....	.....93,472	.....	.....124,971	.....	.....	.....(14,415)	.....	.....	.....	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	.....	.....105,841	.....	.....141,065	.....	.....	.....(16,296)	.....	.....	.....	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	.....	.....866,757	.....	.....970,240	.....	.....	.....(84,753)	.....	.....	.....	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	.....	.....355,704	.....	.....403,012	.....	.....	.....(34,747)	.....	.....	.....	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	.....	.....405,217	.....	.....457,284	.....	.....	.....(39,543)	.....	.....	.....	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	.....	.....746,584	.....	.....834,534	.....	.....	.....(72,783)	.....	.....	.....	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	.....	.....130,799	.....	.....263,228	.....	.....	.....(44,916)	.....	.....	.....	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)	.....	.....(38,943)	.....	.....	.....	.....	.....	.....	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	.....	.....52,587	.....	.....123,937	.....	.....	.....(17,990)	.....	.....	.....	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....	.....	.....	403.91.....	(0)	.....	.....(0)	.....	.....(38,576)	.....	.....	.....	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/30/2021....	03/25/2022....	10,423	4,022,491	385.93.....	97,141	.....	.....72,449	.....	.....144,188	.....	.....	.....(24,692)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/30/2021....	03/25/2022....	.....	.....	412.1.....	(0)	.....	.....(0)	.....	.....(19,692)	.....	.....	.....	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/30/2021....	03/25/2022....	24,210	9,397,060	388.14.....	212,810	.....	.....158,716	.....	.....296,345	.....	.....	.....(54,094)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/30/2021....	03/25/2022....	.....	.....	419.26.....	(0)	.....	.....(0)	.....	.....(21,106)	.....	.....	.....	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/30/2021....	03/25/2022....	33,824	13,144,162	388.6.....	291,566	.....	.....217,453	.....	.....403,231	.....	.....	.....(74,113)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.179

1	2	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)
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/30/2021....	03/25/2022....	.....	.....	420.21.....	.....	.....(0)	.....	.....(0)	.....	.....(26,402)	.....	.....	.....	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/30/2021....	03/28/2022....	...18,267	...7,112,598	389.37.....	.....	.....153,442	.....	.....114,763	.....	.....208,805	.....	.....	.....(38,679)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/30/2021....	03/28/2022....	.....	.....	422.78.....	.....	.....(0)	.....	.....(0)	.....	.....(10,726)	.....	.....	.....	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/30/2021....	03/29/2022....	...14,834	...5,765,531	388.68.....	.....	.....128,608	.....	.....96,278	.....	.....176,667	.....	.....	.....(32,330)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/30/2021....	03/29/2022....	.....	.....	421.1.....	.....	.....(0)	.....	.....(0)	.....	.....(10,730)	.....	.....	.....	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/01/2021....	03/24/2023....	...11,083	...4,381,466	395.34.....	.....	.....115,039	.....	.....101,241	.....	.....125,969	.....	.....	.....(13,798)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/01/2021....	03/25/2024....	...16,794	...6,738,000	401.22.....	.....	.....199,510	.....	.....183,682	.....	.....187,725	.....	.....	.....(15,828)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/01/2021....	03/26/2024....	...85,644	...33,874,755	395.53.....	.....	.....1,211,006	.....	.....1,115,018	.....	.....1,184,666	.....	.....	.....(95,988)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/01/2021....	03/27/2024....	...30,626	...12,113,693	395.54.....	.....	.....433,354	.....	.....399,037	.....	.....423,634	.....	.....	.....(34,317)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/01/2021....	03/28/2024....	...29,098	...11,489,357	394.85.....	.....	.....420,467	.....	.....387,201	.....	.....412,788	.....	.....	.....(33,266)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/01/2021....	03/28/2024....	...58,129	...22,995,081	395.59.....	.....	.....821,357	.....	.....756,374	.....	.....802,978	.....	.....	.....(64,983)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/01/2021....	03/28/2024....	...9,809	...3,928,032	400.44.....	.....	.....119,575	.....	.....110,115	.....	.....113,163	.....	.....	.....(9,460)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/01/2021....	03/28/2024....	...6,891	...2,762,220	400.83.....	.....	.....82,971	.....	.....76,406	.....	.....78,321	.....	.....	.....(6,564)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/01/2021....	03/24/2023....	...4,742	...1,861,872	392.65.....	.....	.....54,720	.....	.....48,157	.....	.....60,727	.....	.....	.....(6,563)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/01/2021....	03/24/2023....	...6,744	...2,683,307	397.86.....	.....	.....63,127	.....	.....55,555	.....	.....68,232	.....	.....	.....(7,572)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/01/2021....	03/27/2023....	...14,160	...5,581,042	394.15.....	.....	.....154,482	.....	.....136,030	.....	.....170,115	.....	.....	.....(18,452)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/01/2021....	03/28/2023....	...6,235	...2,454,284	393.61.....	.....	.....69,524	.....	.....61,231	.....	.....76,769	.....	.....	.....(8,293)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/01/2021....	03/29/2023....	...17,100	...6,737,033	393.97.....	.....	.....188,104	.....	.....165,698	.....	.....207,361	.....	.....	.....(22,406)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/01/2021....	03/30/2023....	...13,160	...5,221,589	396.78.....	.....	.....129,494	.....	.....114,090	.....	.....140,664	.....	.....	.....(15,403)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/01/2021....	03/31/2023....	...6,124	...2,422,060	395.49.....	.....	.....63,569	.....	.....56,018	.....	.....69,480	.....	.....	.....(7,551)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/01/2021....	03/22/2024....	...9,394	...3,771,934	401.54.....	.....	.....110,282	.....	.....101,508	.....	.....103,533	.....	.....	.....(8,774)	.....	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/06/2021....	03/15/2023....	...8,404	...2,654,514	315.85.....	.....	.....102,770	.....	.....90,542	.....	.....94,684	.....	.....	.....(12,228)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/06/2021....	03/19/2024....	...14,830	4,722,830	318.47.....	206,897	.....	.....190,745	.....	.....175,940	.....	.....	.....(16,152)	.....	.....	.....	03.....
MAR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/06/2021....	03/21/2024....	...14,024	4,442,434	316.78.....	208,289	.....	.....192,059	.....	.....179,144	.....	.....	.....(16,230)	.....	.....	.....	03.....
MAR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/06/2021....	03/22/2024....	...15,150	4,927,642	325.25.....	163,358	.....	.....150,640	.....	.....131,678	.....	.....	.....(12,717)	.....	.....	.....	03.....
MAR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/06/2021....	03/22/2024....	...15,835	5,080,741	320.86.....	202,437	.....	.....186,677	.....	.....169,070	.....	.....	.....(15,760)	.....	.....	.....	03.....
MAR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/06/2021....	03/26/2024....	...14,938	4,833,807	323.6.....	172,346	.....	.....158,979	.....	.....140,789	.....	.....	.....(13,368)	.....	.....	.....	03.....
MAR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/06/2021....	03/28/2024....	...30,744	9,928,205	322.93.....	364,535	.....	.....336,313	.....	.....299,307	.....	.....	.....(28,222)	.....	.....	.....	03.....
MAR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/06/2021....	03/28/2024....	...10,515	3,473,246	330.31.....	92,621	.....	.....85,450	.....	.....71,241	.....	.....	.....(7,171)	.....	.....	.....	03.....
APR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/06/2021....	04/02/2024....	...15,601	5,049,469	323.67.....	180,345	.....	.....166,447	.....	.....147,101	.....	.....	.....(13,898)	.....	.....	.....	03.....
APR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/06/2021....	04/05/2024....	...20,004	6,526,718	326.27.....	209,112	.....	.....193,041	.....	.....166,837	.....	.....	.....(16,071)	.....	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/06/2021....	03/22/2023....	...7,040	2,237,149	317.78.....	79,324	.....	.....69,979	.....	.....71,879	.....	.....	.....(9,345)	.....	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/06/2021....	03/30/2023....	...12,470	4,043,457	324.26.....	103,721	.....	.....91,637	.....	.....88,330	.....	.....	.....(12,084)	.....	.....	.....	03.....
APR 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/06/2021....	04/05/2023....	...7,122	2,321,166	325.93.....	54,789	.....	.....48,459	.....	.....45,784	.....	.....	.....(6,331)	.....	.....	.....	03.....
FEB 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/06/2021....	02/27/2024....	...12,528	3,955,440	315.73.....	190,955	.....	.....175,751	.....	.....165,938	.....	.....	.....(15,204)	.....	.....	.....	03.....
MAR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/06/2021....	03/05/2024....	...11,073	3,480,355	314.31.....	178,153	.....	.....164,062	.....	.....156,055	.....	.....	.....(14,091)	.....	.....	.....	03.....
MAR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/06/2021....	03/12/2024....	...15,267	4,803,960	314.67.....	243,379	.....	.....224,254	.....	.....212,471	.....	.....	.....(19,124)	.....	.....	.....	03.....
MAR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/06/2021....	03/15/2024....	...16,825	5,321,913	316.31.....	253,420	.....	.....233,562	.....	.....218,784	.....	.....	.....(19,858)	.....	.....	.....	03.....
MAR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/06/2021....	03/18/2024....	...16,506	5,299,497	321.06.....	208,914	.....	.....192,590	.....	.....174,321	.....	.....	.....(16,324)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/07/2021....	03/24/2022....	...12,946	3,717,202	287.14.....	92,691	.....	.....70,647	.....	.....164,841	.....	.....	.....(22,044)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/07/2021....	03/24/2022....	.....	.....	308.31.....	(0)	.....	.....(0)	.....	.....(22,309)	.....	.....	.....	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/07/2021....	03/25/2022....	...13,560	3,909,732	288.33.....	89,631	.....	.....68,376	.....	.....159,816	.....	.....	.....(21,255)	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/07/2021....	03/25/2022....	.....	.....	309.13.....	(0)	.....	.....(0)	.....	.....(21,092)	.....	.....	.....	.....	.....	.....	03.....
MAR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/07/2021....	03/28/2022....	...3,719	1,072,653	288.46.....	24,580	.....	.....18,800	.....	.....43,521	.....	.....	.....(5,779)	.....	.....	.....	03.....

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/07/2021....	03/28/2022....			309.82.....		(0)		(0)		(5,353)							03.....
MAR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/07/2021....	03/29/2022....	5,087	1,466,198	288.22.....		34,185		26,170		60,531			(8,015)				03.....
MAR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/07/2021....	03/29/2022....			309.62.....		(0)		(0)		(7,554)							03.....
MAR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/07/2021....	03/30/2022....	7,514	2,163,494	287.92.....		51,472		39,438		91,245			(12,034)				03.....
MAR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/07/2021....	03/30/2022....			309.11.....		(0)		(0)		(11,982)							03.....
MAR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/07/2021....	03/31/2022....	4,140	1,191,979	287.91.....		28,236		21,653		50,332			(6,583)				03.....
MAR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/07/2021....	03/31/2022....			308.73.....		(0)		(0)		(6,964)							03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/07/2021....	04/01/2022....	6,343	1,831,602	288.78.....		41,163		31,593		72,821			(9,570)				03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/07/2021....	04/01/2022....			309.97.....		(0)		(0)		(9,117)							03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/07/2021....	04/05/2022....	13,576	3,925,177	289.13.....		86,478		66,595		152,588			(19,883)				03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/07/2021....	04/05/2022....			310.31.....		(0)		(0)		(19,005)							03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/07/2021....	04/06/2022....	4,055	1,175,353	289.83.....		24,737		19,066		43,466			(5,672)				03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/07/2021....	04/06/2022....			311.23.....		(0)		(0)		(5,045)							03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/07/2021....	03/30/2022....	12,246	4,759,074	388.61.....		89,766		68,779		146,575			(20,988)				03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/07/2021....	03/30/2022....			404.68.....		(0)		(0)		(46,975)							03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/07/2021....	03/31/2022....	4,456	1,730,221	388.25.....		36,053		27,647		54,493			(8,406)				03.....
MAR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/07/2021....	03/31/2022....			407.36.....		(0)		(0)		(13,561)							03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/07/2021....	04/01/2022....	13,918	5,406,784	388.47.....		133,753		102,657		168,222			(31,097)				03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/07/2021....	04/01/2022....			421.17.....		(0)		(0)		(10,202)							03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/07/2021....	04/01/2022....	22,285	8,664,443	388.8.....		211,263		162,146		264,308			(49,117)				03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/07/2021....	04/01/2022....			421.88.....		(0)		(0)		(15,025)							03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/07/2021....	04/01/2022....	13,861	5,384,952	388.5.....		131,956		101,277		167,244			(30,679)				03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange,	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/07/2021....	04/01/2022....			420.15.....		(0)		(0)		(11,436)							03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/07/2021....	04/04/2022....	...16,459	6,412,364	389.6.....		150,928		116,130		186,887			(34,797)				03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/07/2021....	04/04/2022....			423.46.....		(0)		(0)		(9,397)							03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/07/2021....	04/05/2022....	...14,687	5,721,693	389.57.....		135,269		104,168		167,225			(31,101)				03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/07/2021....	04/05/2022....			423.64.....		(0)		(0)		(8,269)							03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/07/2021....	04/06/2022....	...22,317	8,680,275	388.95.....		204,426		157,555		263,625			(46,871)				03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/07/2021....	04/06/2022....			417.9.....		(0)		(0)		(24,454)							03.....
MAR 23 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	04/08/2021....	03/31/2023....	1,329	559,805	421.14.....		11,475		10,211		11,249			(1,264)				03.....
APR 23 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	04/08/2021....	04/06/2023....	799	337,914	423.07.....		6,402		5,703		6,192			(700)				03.....
MAR 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	04/08/2021....	03/18/2024....	2,793	1,184,061	424.01.....		28,892		26,759		27,596			(2,133)				03.....
MAR 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	04/08/2021....	03/22/2024....	6,649	2,807,999	422.34.....		72,913		67,549		70,224			(5,363)				03.....
MAR 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	04/08/2021....	03/28/2024....	8,087	3,418,532	422.72.....		87,914		81,484		84,492			(6,431)				03.....
APR 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	04/08/2021....	04/02/2024....	3,014	1,281,896	425.28.....		30,186		27,988		28,629			(2,198)				03.....
APR 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	04/08/2021....	04/05/2024....	...12,488	5,293,509	423.89.....		131,272		121,740		125,390			(9,532)				03.....
MAR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/12/2021....	03/31/2023....	4,423	1,744,385	394.41.....		49,977		44,533		52,664			(5,444)				03.....
APR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/12/2021....	04/10/2023....	...11,466	4,547,823	396.64.....		119,704		106,843		124,361			(12,861)				03.....
APR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/12/2021....	04/11/2023....	...10,425	4,125,158	395.71.....		113,004		100,880		118,015			(12,124)				03.....
APR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/12/2021....	04/01/2024....	9,084	3,669,020	403.88.....		103,290		95,851		91,885			(7,439)				03.....
APR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/12/2021....	04/02/2024....	...94,896	37,518,011	395.36.....		1,400,662		1,299,877		1,324,782			(100,786)				03.....
APR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/12/2021....	04/03/2024....	...22,617	8,932,322	394.94.....		338,123		313,815		320,664			(24,307)				03.....
APR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/12/2021....	04/04/2024....	...36,296	14,308,929	394.23.....		554,238		514,431		527,959			(39,807)				03.....
APR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/12/2021....	04/05/2024....	...52,803	21,005,546	397.81.....		725,513		673,452		675,145			(52,061)				03.....

QE06:182

SCHEDULE DB - PART A - SECTION 1

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

QE06:183

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange,	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/12/2021....	04/05/2024....	40,611	16,135,618	397.32.....	.....	.....566,525	.....	.....525,873	.....	.....528,707	.....	.....	.....(40,652)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/12/2021....	04/05/2024....	4,483	1,816,582	405.25.....	.....	.....48,950	.....	.....45,438	.....	.....43,034	.....	.....	.....(3,513)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/12/2021....	04/08/2024....	5,785	2,316,815	400.49.....	.....	.....73,411	.....	.....68,158	.....	.....67,008	.....	.....	.....(5,253)	.....	.....	.....	03.....
MAR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/12/2021....	03/31/2023....	5,914	2,350,386	397.42.....	.....	.....59,319	.....	.....52,856	.....	.....61,415	.....	.....	.....(6,462)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/12/2021....	04/09/2024....	64,799	25,808,126	398.28.....	.....	.....879,970	.....	.....817,057	.....	.....815,875	.....	.....	.....(62,913)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/12/2021....	04/10/2024....	42,497	16,876,798	397.13.....	.....	.....597,932	.....	.....555,222	.....	.....558,454	.....	.....	.....(42,709)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/12/2021....	04/11/2024....	25,786	10,208,372	395.89.....	.....	.....376,474	.....	.....349,607	.....	.....354,575	.....	.....	.....(26,866)	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/12/2021....	04/03/2023....	13,005	5,129,081	394.4.....	.....	.....147,474	.....	.....131,476	.....	.....155,236	.....	.....	.....(15,999)	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/12/2021....	04/04/2023....	5,737	2,266,180	394.99.....	.....	.....63,569	.....	.....56,683	.....	.....66,756	.....	.....	.....(6,887)	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/12/2021....	04/05/2023....	9,552	3,768,075	394.46.....	.....	.....108,230	.....	.....96,521	.....	.....113,871	.....	.....	.....(11,709)	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/12/2021....	04/06/2023....	8,023	3,203,351	399.26.....	.....	.....75,017	.....	.....66,913	.....	.....76,775	.....	.....	.....(8,104)	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/12/2021....	04/06/2023....	4,528	1,800,959	397.74.....	.....	.....45,053	.....	.....40,186	.....	.....46,542	.....	.....	.....(4,867)	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/12/2021....	04/06/2023....	9,858	3,909,107	396.55.....	.....	.....102,915	.....	.....91,797	.....	.....107,041	.....	.....	.....(11,118)	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/12/2021....	04/06/2023....	7,594	3,032,996	399.39.....	.....	.....70,625	.....	.....62,995	.....	.....72,219	.....	.....	.....(7,630)	.....	.....	.....	03.....
MAR 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868....	04/14/2021....	03/10/2023....	1,455	550,908	378.54.....	.....	.....14,946	.....	.....13,307	.....	.....12,796	.....	.....	.....(1,639)	.....	.....	.....	03.....
MAR 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868....	04/14/2021....	03/16/2023....	1,060	404,929	382.07.....	.....	.....9,485	.....	.....8,454	.....	.....7,771	.....	.....	.....(1,031)	.....	.....	.....	03.....
APR 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868....	04/14/2021....	04/05/2023....	2,363	902,683	382.08.....	.....	.....21,523	.....	.....19,248	.....	.....17,615	.....	.....	.....(2,275)	.....	.....	.....	03.....
APR 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868....	04/14/2021....	04/06/2023....	2,607	997,905	382.81.....	.....	.....23,096	.....	.....20,658	.....	.....18,708	.....	.....	.....(2,438)	.....	.....	.....	03.....
APR 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868....	04/14/2021....	04/13/2023....	476	182,751	383.64.....	.....	.....4,106	.....	.....3,677	.....	.....3,289	.....	.....	.....(429)	.....	.....	.....	03.....
APR 22 ABGAVL Index Call Sprea.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868....	04/14/2021....	04/01/2022....	742	274,970	370.36.....	.....	.....5,219	.....	.....4,086	.....	.....7,869	.....	.....	.....(1,133)	.....	.....	.....	03.....
APR 22 ABGAVL Index Call Sprea.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868....	04/14/2021....	04/01/2022....	.....	.....	382.85.....	.....	.....(0)	.....	.....(0)	.....	.....(3,131)	.....	.....	.....	.....	.....	.....	03.....
APR 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02...	04/16/2021....	04/15/2022....	#####	84,994,751	4,170.42.....	.....	.....3,109,108	.....	.....2,487,286	.....	.....3,037,423	.....	.....	.....(621,822)	.....	.....	.....	03.....

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Goldman Sachs Bank USA	04/16/2021....	04/15/2022....	#####	...66,831,618	4,170.42.....		2,665,913		2,132,731	.....	....2,639,649			(533,183)				03.....
APR 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Goldman Sachs Bank USA	04/16/2021....	04/15/2022....	5,074,751	5,074,751	4,170.42.....		187,157		149,725	.....	....184,119			(37,431)				03.....
APR 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Goldman Sachs Bank USA	04/16/2021....	04/15/2022....	2,926,661	2,926,661	4,170.42.....		112,940		90,352	.....	....111,914			(22,588)				03.....
APR 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Goldman Sachs Bank USA	04/16/2021....	04/15/2022....	2,079,043	2,079,043	4,170.42.....		83,973		67,178	.....	....83,667			(16,795)				03.....
APR 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Goldman Sachs Bank USA	04/16/2021....	04/15/2022....	9,653,958	9,653,958	4,170.42.....		418,209		334,568	.....	....426,234			(83,642)				03.....
APR 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Goldman Sachs Bank USA	04/16/2021....	04/15/2022....	1,204,259	1,204,259	4,170.42.....		53,963		43,170	.....	....55,355			(10,793)				03.....
APR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	04/19/2021....	04/14/2022....	...6.687	...27,887,682	4,170.42.....		958,985		768,795	.....	....2,242,426			(190,190)				03.....
APR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	04/19/2021....	04/14/2022....			4,462.35.....		(0)		(0)	.....	....(1,128,330)							03.....
APR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	04/19/2021....	04/14/2022....	...10,418	...43,447,769	4,170.42.....		1,725,651		1,383,413	.....	....3,493,600			(342,238)				03.....
APR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	04/19/2021....	04/14/2022....			4,524.91.....		(0)		(0)	.....	....(1,471,903)							03.....
APR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	04/19/2021....	04/14/2022....	551	2,297,526	4,170.42.....		83,282		66,765	.....	....184,742			(16,517)				03.....
APR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	04/19/2021....	04/14/2022....			4,483.2.....		(0)		(0)	.....	....(87,761)							03.....
APR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	04/19/2021....	04/14/2022....	451	1,881,360	4,170.42.....		73,145		58,639	.....	....151,279			(14,506)				03.....
APR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	04/19/2021....	04/14/2022....			4,514.48.....		(0)		(0)	.....	....(65,720)							03.....
APR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	04/19/2021....	04/14/2022....	720	3,002,077	4,170.42.....		133,029		106,646	.....	....241,395			(26,383)				03.....
APR 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	04/19/2021....	04/14/2022....			4,587.46.....		(0)		(0)	.....	....(83,812)							03.....
APR 22 JPMorgan MOZAIC2 Call...	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	04/19/2021....	04/14/2022....	...47,941	...18,842,110	393.03.....		428,110		343,205	.....	....447,240			(84,904)				03.....
APR 23 JPMorgan MOZAIC2 Call...	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	04/19/2021....	04/14/2023....	...8.692	3,416,150	393.03.....		110,995		100,095	.....	....110,917			(10,900)				03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	04/19/2021....	04/07/2022....	...9.974	3,890,310	390.06.....		83,778		66,832	.....	....110,557			(16,947)				03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	04/19/2021....	04/07/2022....			410.58.....		(0)		(0)	.....	....(23,145)							03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	04/19/2021....	04/14/2022....	...42,392	16,637,455	392.47.....		370,503		297,023	.....	....409,318			(73,480)				03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	04/19/2021....	04/14/2022....			425.27.....		(0)		(0)	.....	....(21,027)							03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/19/2021....	04/18/2022....	9,131	3,590,233	393.18.....	.....	.....77,707	.....	.....62,466	.....	.....84,766	.....	.....	.....(15,241)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/19/2021....	04/18/2022....	.....	.....	426.89.....	.....	.....(0)	.....	.....(0)	.....	.....(3,840)	.....	.....	.....	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/19/2021....	04/08/2022....	8,427	3,287,368	390.08.....	.....	.....82,504	.....	.....65,863	.....	.....93,402	.....	.....	.....(16,642)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/19/2021....	04/08/2022....	.....	.....	423.38.....	.....	.....(0)	.....	.....(0)	.....	.....(5,008)	.....	.....	.....	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/19/2021....	04/08/2022....	18,709	7,305,155	390.46.....	.....	.....180,356	.....	.....143,977	.....	.....202,743	.....	.....	.....(36,379)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/19/2021....	04/08/2022....	.....	.....	424.08.....	.....	.....(0)	.....	.....(0)	.....	.....(10,224)	.....	.....	.....	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/19/2021....	04/08/2022....	14,366	5,621,175	391.28.....	.....	.....133,030	.....	.....106,197	.....	.....148,194	.....	.....	.....(26,833)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/19/2021....	04/08/2022....	.....	.....	424.91.....	.....	.....(0)	.....	.....(0)	.....	.....(7,098)	.....	.....	.....	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/19/2021....	04/11/2022....	14,604	5,714,965	391.34.....	.....	.....135,521	.....	.....108,417	.....	.....150,598	.....	.....	.....(27,104)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/19/2021....	04/11/2022....	.....	.....	425.31.....	.....	.....(0)	.....	.....(0)	.....	.....(7,039)	.....	.....	.....	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/19/2021....	04/12/2022....	14,892	5,819,680	390.8.....	.....	.....141,620	.....	.....113,376	.....	.....158,807	.....	.....	.....(28,244)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/19/2021....	04/12/2022....	.....	.....	424.22.....	.....	.....(0)	.....	.....(0)	.....	.....(8,252)	.....	.....	.....	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/19/2021....	04/13/2022....	14,623	5,702,514	389.98.....	.....	.....140,669	.....	.....112,693	.....	.....163,827	.....	.....	.....(27,976)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/19/2021....	04/13/2022....	.....	.....	419.63.....	.....	.....(0)	.....	.....(0)	.....	.....(13,827)	.....	.....	.....	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/19/2021....	04/14/2022....	4,747	1,860,446	391.88.....	.....	.....32,568	.....	.....26,109	.....	.....47,536	.....	.....	.....(6,459)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/19/2021....	04/14/2022....	.....	.....	407.36.....	.....	.....(0)	.....	.....(0)	.....	.....(15,151)	.....	.....	.....	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/19/2021....	04/14/2022....	9,680	3,794,538	391.99.....	.....	.....86,928	.....	.....69,688	.....	.....96,276	.....	.....	.....(17,240)	.....	.....	.....	03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/19/2021....	04/14/2022....	.....	.....	425.37.....	.....	.....(0)	.....	.....(0)	.....	.....(4,744)	.....	.....	.....	.....	.....	.....	03.....
APR 22 NYSE Zebra Edge Call.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/20/2021....	04/14/2022....	29,061	9,277,775	319.25.....	.....	.....243,344	.....	.....195,630	.....	.....196,083	.....	.....	.....(47,715)	.....	.....	.....	03.....
APR 23 NYSE Zebra Edge Call.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/20/2021....	04/14/2023....	7,902	2,522,742	319.25.....	.....	.....96,621	.....	.....87,253	.....	.....75,600	.....	.....	.....(9,368)	.....	.....	.....	03.....
APR 23 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/21/2021....	04/14/2023....	4,779	1,463,131	306.15.....	.....	.....31,738	.....	.....28,701	.....	.....26,413	.....	.....	.....(3,037)	.....	.....	.....	03.....
APR 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/21/2021....	04/16/2024....	10,755	3,336,862	310.26.....	.....	.....73,498	.....	.....68,841	.....	.....59,865	.....	.....	.....(4,657)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06:186

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/21/2021....	04/19/2024....	13,037	4,037,612	309.71.....	.....	.....91,907	.....	.....86,099	.....	.....75,301	.....	.....	.....(5,807)	.....	.....	.....	03.....
APR 23 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/21/2021....	04/19/2023....	902	278,835	309.14.....	.....	.....4,959	.....	.....4,488	.....	.....3,962	.....	.....	.....(471)	.....	.....	.....	03.....
MAR 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/21/2021....	03/26/2024....	8,220	2,502,999	304.5.....	.....	.....74,687	.....	.....69,862	.....	.....64,287	.....	.....	.....(4,825)	.....	.....	.....	03.....
MAR 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/21/2021....	03/28/2024....	8,975	2,752,761	306.73.....	.....	.....72,949	.....	.....68,245	.....	.....61,509	.....	.....	.....(4,704)	.....	.....	.....	03.....
APR 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/21/2021....	04/05/2024....	10,235	3,152,677	308.02.....	.....	.....78,197	.....	.....73,192	.....	.....65,125	.....	.....	.....(5,005)	.....	.....	.....	03.....
APR 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/21/2021....	04/05/2024....	6,107	1,876,105	307.19.....	.....	.....48,704	.....	.....45,587	.....	.....40,895	.....	.....	.....(3,117)	.....	.....	.....	03.....
APR 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/21/2021....	04/09/2024....	8,429	2,586,615	306.86.....	.....	.....68,500	.....	.....64,132	.....	.....57,725	.....	.....	.....(4,368)	.....	.....	.....	03.....
APR 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/21/2021....	04/12/2024....	14,842	4,555,299	306.91.....	.....	.....120,510	.....	.....112,846	.....	.....101,508	.....	.....	.....(7,664)	.....	.....	.....	03.....
APR 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/21/2021....	04/12/2024....	9,124	2,816,956	308.74.....	.....	.....67,399	.....	.....63,113	.....	.....55,758	.....	.....	.....(4,286)	.....	.....	.....	03.....
MAR 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/27/2021....	03/31/2023....	9,447	3,023,386	320.04.....	.....	.....111,838	.....	.....101,787	.....	.....85,683	.....	.....	.....(10,051)	.....	.....	.....	03.....
APR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/27/2021....	04/02/2024....	12,728	4,070,710	319.83.....	.....	.....192,115	.....	.....180,793	.....	.....143,052	.....	.....	.....(11,322)	.....	.....	.....	03.....
APR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/27/2021....	04/05/2024....	14,750	4,758,936	322.65.....	.....	.....201,334	.....	.....189,502	.....	.....146,070	.....	.....	.....(11,832)	.....	.....	.....	03.....
APR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/27/2021....	04/08/2024....	7,962	2,627,520	330.01.....	.....	.....82,054	.....	.....77,246	.....	.....55,213	.....	.....	.....(4,809)	.....	.....	.....	03.....
APR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/27/2021....	04/09/2024....	17,840	5,780,938	324.04.....	.....	.....231,830	.....	.....218,256	.....	.....165,934	.....	.....	.....(13,574)	.....	.....	.....	03.....
APR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/27/2021....	04/11/2024....	17,532	5,659,751	322.82.....	.....	.....238,590	.....	.....224,646	.....	.....172,791	.....	.....	.....(13,944)	.....	.....	.....	03.....
APR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/27/2021....	04/12/2024....	10,220	3,354,069	328.19.....	.....	.....113,490	.....	.....106,864	.....	.....77,888	.....	.....	.....(6,626)	.....	.....	.....	03.....
APR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/27/2021....	04/12/2024....	10,143	3,342,427	329.52.....	.....	.....106,881	.....	.....100,640	.....	.....72,312	.....	.....	.....(6,240)	.....	.....	.....	03.....
APR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/27/2021....	04/15/2024....	10,146	3,410,085	336.11.....	.....	.....81,690	.....	.....76,933	.....	.....51,194	.....	.....	.....(4,756)	.....	.....	.....	03.....
APR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/27/2021....	04/16/2024....	10,862	3,572,960	328.95.....	.....	.....117,399	.....	.....110,569	.....	.....79,908	.....	.....	.....(6,829)	.....	.....	.....	03.....
APR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/27/2021....	04/18/2024....	16,525	5,416,540	327.77.....	.....	.....187,315	.....	.....176,439	.....	.....129,083	.....	.....	.....(10,876)	.....	.....	.....	03.....
APR 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/27/2021....	04/06/2023....	8,344	2,705,995	324.3.....	.....	.....81,485	.....	.....74,224	.....	.....59,339	.....	.....	.....(7,261)	.....	.....	.....	03.....
APR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/27/2021....	04/19/2024....	11,431	3,778,701	330.56.....	.....	.....116,150	.....	.....109,412	.....	.....77,669	.....	.....	.....(6,738)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.187

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/27/2021....	04/19/2024....	11,702	3,911,223	334.24.....	102,296		96,362		65,574			(5,934)				03.....
APR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/27/2021....	04/23/2024....	14,630	4,818,311	329.35.....	156,429		147,388		105,983			(9,041)				03.....
APR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/27/2021....	04/25/2024....	12,679	4,150,117	327.31.....	146,994		138,513		101,742			(8,480)				03.....
APR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/27/2021....	04/26/2024....	7,643	2,522,171	330.01.....	79,787		75,188		53,661			(4,599)				03.....
APR 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/27/2021....	04/13/2023....	8,478	2,765,243	326.15.....	76,234		69,507		54,196			(6,726)				03.....
APR 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/27/2021....	04/19/2023....	9,492	3,110,555	327.71.....	79,506		72,549		55,358			(6,957)				03.....
APR 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/27/2021....	04/21/2023....	7,852	2,609,929	332.37.....	51,896		47,368		33,763			(4,528)				03.....
APR 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/27/2021....	04/26/2023....	2,717	897,062	330.17.....	20,259		18,503		13,626			(1,756)				03.....
MAR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/27/2021....	03/19/2024....	12,309	3,885,146	315.64.....	213,580		200,826		164,905			(12,754)				03.....
MAR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/27/2021....	03/22/2024....	14,249	4,525,884	317.63.....	231,118		217,356		175,557			(13,762)				03.....
MAR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/27/2021....	03/27/2024....	15,387	4,947,354	321.52.....	217,799		204,891		159,802			(12,908)				03.....
MAR 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/29/2021....	03/16/2023....	1,090	238,254	218.61.....	5,885		5,376		5,042			(509)				03.....
MAR 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/29/2021....	03/24/2023....	2,638	576,464	218.5.....	14,484		13,246		12,425			(1,239)				03.....
APR 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/29/2021....	04/06/2023....	6,014	1,321,399	219.73.....	30,490		27,931		25,737			(2,559)				03.....
APR 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/29/2021....	04/14/2023....	3,295	724,300	219.79.....	16,774		15,382		14,148			(1,392)				03.....
APR 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/29/2021....	04/21/2023....	3,962	869,408	219.42.....	20,842		19,129		17,706			(1,713)				03.....
APR 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/29/2021....	04/28/2023....	261	56,041	214.85.....	1,888		1,735		1,711			(154)				03.....
APR 22 JPUSCYCL Call Spread....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/29/2021....	04/19/2022....	701	149,092	212.66.....	3,099		2,578		3,905			(521)				03.....
APR 22 JPUSCYCL Call Spread....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/29/2021....	04/19/2022....			221.66.....	(0)		(0)		(1,152)							03.....
APR 22 JPUSCYCL Call Spread....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/29/2021....	04/21/2022....	447	95,637	214.....	1,233		1,027		2,141			(206)				03.....
APR 22 JPUSCYCL Call Spread....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/29/2021....	04/21/2022....			218.62.....	(0)		(0)		(1,173)							03.....
APR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/30/2021....	04/12/2023....	10,928	4,334,198	396.61.....	123,925		113,773		118,864			(10,152)				03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06:188

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange,	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/30/2021....	04/21/2023....	4,636	1,854,124	399.9.....	.....	.....46,457	.....	.....42,699	.....	.....43,583	.....	.....	.....(3,758)	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/30/2021....	04/24/2023....	20,749	8,235,742	396.93.....	.....	.....234,459	.....	.....215,572	.....	.....224,380	.....	.....	.....(18,887)	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/30/2021....	04/25/2023....	5,365	2,130,149	397.03.....	.....	.....60,466	.....	.....55,602	.....	.....57,800	.....	.....	.....(4,864)	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/30/2021....	04/26/2023....	6,568	2,613,527	397.94.....	.....	.....71,456	.....	.....65,716	.....	.....67,926	.....	.....	.....(5,740)	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/30/2021....	04/27/2023....	9,096	3,647,895	401.05.....	.....	.....87,502	.....	.....80,483	.....	.....81,350	.....	.....	.....(7,020)	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/30/2021....	04/28/2023....	24,416	9,746,575	399.19.....	.....	.....253,193	.....	.....232,909	.....	.....238,683	.....	.....	.....(20,283)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/30/2021....	04/12/2024....	35,525	14,151,907	398.37.....	.....	.....514,040	.....	.....486,280	.....	.....446,430	.....	.....	.....(27,760)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/30/2021....	04/12/2024....	43,890	17,465,092	397.93.....	.....	.....643,425	.....	.....608,678	.....	.....560,588	.....	.....	.....(34,747)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/30/2021....	04/12/2024....	6,640	2,678,946	403.46.....	.....	.....82,335	.....	.....77,889	.....	.....68,730	.....	.....	.....(4,446)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/30/2021....	04/16/2024....	66,145	26,454,569	399.95.....	.....	.....914,781	.....	.....865,563	.....	.....785,254	.....	.....	.....(49,218)	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/30/2021....	04/13/2023....	8,990	3,546,635	394.53.....	.....	.....110,481	.....	.....101,443	.....	.....107,397	.....	.....	.....(9,038)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/30/2021....	04/17/2024....	40,290	16,078,526	399.07.....	.....	.....572,521	.....	.....541,746	.....	.....494,575	.....	.....	.....(30,775)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/30/2021....	04/18/2024....	33,741	13,496,532	400.....	.....	.....466,305	.....	.....441,263	.....	.....400,212	.....	.....	.....(25,042)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/30/2021....	04/19/2024....	31,693	12,653,695	399.26.....	.....	.....448,137	.....	.....424,093	.....	.....386,668	.....	.....	.....(24,044)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/30/2021....	04/19/2024....	51,331	20,458,865	398.57.....	.....	.....740,702	.....	.....700,960	.....	.....642,502	.....	.....	.....(39,742)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/30/2021....	04/22/2024....	6,602	2,666,070	403.83.....	.....	.....81,402	.....	.....77,047	.....	.....67,757	.....	.....	.....(4,355)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/30/2021....	04/23/2024....	62,218	24,792,186	398.47.....	.....	.....902,790	.....	.....854,530	.....	.....783,223	.....	.....	.....(48,260)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/30/2021....	04/24/2024....	34,057	13,589,954	399.04.....	.....	.....485,988	.....	.....460,033	.....	.....419,983	.....	.....	.....(25,955)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/30/2021....	04/25/2024....	30,150	12,022,816	398.77.....	.....	.....433,855	.....	.....410,705	.....	.....375,705	.....	.....	.....(23,150)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/30/2021....	04/26/2024....	77,025	30,853,828	400.57.....	.....	.....1,051,389	.....	.....995,340	.....	.....897,944	.....	.....	.....(56,048)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/30/2021....	04/26/2024....	7,351	2,981,325	405.57.....	.....	.....86,080	.....	.....81,491	.....	.....70,604	.....	.....	.....(4,589)	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/30/2021....	04/14/2023....	14,497	5,794,881	399.72.....	.....	.....145,408	.....	.....133,530	.....	.....136,638	.....	.....	.....(11,878)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06:189

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/30/2021....	04/29/2024....	4,485	1,836,579	409.49.....		46,510		44,037		36,812			(2,473)				03.....
APR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/30/2021....	04/17/2023....	15,608	6,231,774	399.26.....		159,985		146,971		150,731			(13,014)				03.....
APR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/30/2021....	04/18/2023....	7,211	2,867,191	397.64.....		78,883		72,475		75,152			(6,408)				03.....
APR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/30/2021....	04/19/2023....	6,656	2,666,050	400.57.....		64,826		59,567		60,491			(5,259)				03.....
APR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/30/2021....	04/20/2023....	8,536	3,417,045	400.3.....		84,082		77,271		78,659			(6,811)				03.....
APR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/30/2021....	04/21/2023....	7,082	2,820,650	398.29.....		75,706		69,581		71,792			(6,124)				03.....
APR 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/30/2021....	04/21/2023....	7,795	3,093,347	396.85.....		88,159		81,027		84,414			(7,131)				03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/08/2022....	7,698	2,234,559	290.27.....		74,596		62,947		80,116			(11,649)				03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/08/2022....			311.54.....		(0)		(0)		(9,274)							03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/25/2022....	7,477	2,199,952	294.23.....		59,068		50,292		58,750			(8,776)				03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/25/2022....			315.75.....		(0)		(0)		(5,493)							03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/26/2022....	5,158	1,517,699	294.24.....		40,852		34,800		40,540			(6,052)				03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/26/2022....			315.93.....		(0)		(0)		(3,714)							03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/27/2022....	9,271	2,740,368	295.57.....		67,960		57,920		65,541			(10,040)				03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/27/2022....			317.32.....		(0)		(0)		(5,486)							03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/28/2022....	4,963	1,467,090	295.63.....		36,177		30,848		34,951			(5,329)				03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/28/2022....			317.2.....		(0)		(0)		(3,008)							03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/29/2022....	6,797	2,009,388	295.63.....		49,346		42,097		47,929			(7,249)				03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/29/2022....			316.8.....		(0)		(0)		(4,396)							03.....
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/06/2021....	05/03/2022....	5,285	1,562,919	295.71.....		37,949		32,436		37,207			(5,512)				03.....
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/06/2021....	05/03/2022....			316.3.....		(0)		(0)		(3,762)							03.....
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/06/2021....	05/05/2022....	9,530	2,824,338	296.37.....		66,423		56,828		63,686			(9,594)				03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.190

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/06/2021....	05/05/2022....		317.54.....		(0)		(0)		(5,744)							03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/11/2022....	8,862	2,575,416	290.6.....	84,813		71,687		90,297			(13,126)				03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/11/2022....		312.1.....		(0)		(0)		(10,045)							03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/12/2022....	5,673	1,645,724	290.09.....	55,710		47,114		59,958			(8,596)				03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/12/2022....		311.54.....		(0)		(0)		(6,970)							03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/13/2022....	4,556	1,324,848	290.79.....	42,872		36,277		45,863			(6,596)				03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/13/2022....		311.81.....		(0)		(0)		(5,425)							03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/14/2022....	8,633	2,528,654	292.89.....	73,212		61,982		74,461			(11,230)				03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/14/2022....		314.49.....		(0)		(0)		(7,123)							03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/19/2022....	10,215	2,993,421	293.04.....	85,602		72,662		87,512			(12,940)				03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/19/2022....		314.21.....		(0)		(0)		(9,022)							03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/20/2022....	5,264	1,538,001	292.2.....	46,266		39,293		48,085			(6,973)				03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/20/2022....		313.39.....		(0)		(0)		(5,238)							03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/21/2022....	13,087	3,829,526	292.63.....	113,199		96,186		115,870			(17,013)				03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/21/2022....		314.38.....		(0)		(0)		(11,411)							03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/22/2022....	10,936	3,216,946	294.16.....	86,942		73,913		86,128			(13,029)				03.....
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/22/2022....		315.96.....		(0)		(0)		(7,655)							03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/19/2022....	5,122	2,002,270	390.94.....	51,166		43,431		54,567			(7,734)				03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/19/2022....		423.11.....		(0)		(0)		(3,402)							03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/28/2022....	4,258	1,672,700	392.8.....	33,982		28,976		40,970			(5,006)				03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/28/2022....		413.22.....		(0)		(0)		(8,395)							03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/29/2022....	12,897	5,070,619	393.17.....	118,392		101,001		121,437			(17,391)				03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/29/2022....			427.72.....		(0)		(0)		(5,360)							03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/29/2022....	16,176	6,344,664	392.22.....		154,484		131,791		161,401			(22,692)				03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/29/2022....			425.42.....		(0)		(0)		(8,831)							03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/29/2022....	17,160	6,733,896	392.42.....		162,504		138,634		169,159			(23,871)				03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/29/2022....			425.96.....		(0)		(0)		(8,794)							03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/06/2021....	05/02/2022....	14,937	5,870,206	393.01.....		138,611		118,421		142,550			(20,190)				03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/06/2021....	05/02/2022....			427.64.....		(0)		(0)		(6,418)							03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/06/2021....	05/03/2022....	9,795	3,840,431	392.1.....		94,517		80,788		98,876			(13,729)				03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/06/2021....	05/03/2022....			425.59.....		(0)		(0)		(5,397)							03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/06/2021....	05/04/2022....	9,669	3,786,806	391.64.....		95,047		81,280		100,422			(13,767)				03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/06/2021....	05/04/2022....			424.35.....		(0)		(0)		(6,183)							03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/06/2021....	05/05/2022....	4,811	1,887,554	392.32.....		35,651		30,502		48,042			(5,150)				03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/06/2021....	05/05/2022....			408.84.....		(0)		(0)		(14,470)							03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/20/2022....	9,822	3,829,168	389.84.....		99,599		84,587		111,702			(15,012)				03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/20/2022....			417.91.....		(0)		(0)		(11,649)							03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/21/2022....	4,472	1,752,234	391.79.....		32,872		27,932		45,386			(4,940)				03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/21/2022....			407.62.....		(0)		(0)		(14,278)							03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/22/2022....	10,009	3,914,265	391.08.....		99,788		84,834		106,088			(14,954)				03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/22/2022....			423.63.....		(0)		(0)		(6,395)							03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/22/2022....	17,853	6,987,741	391.41.....		174,600		148,435		185,552			(26,165)				03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/22/2022....			423.4.....		(0)		(0)		(11,712)							03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/22/2022....	17,277	6,767,570	391.71.....		167,241		142,179		176,370			(25,062)				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

QE06.192

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/22/2022....		424.3.....		(0)		(0)		(10,214)							03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/25/2022....	13,091	5,138,973	392.57.....	122,921		104,658		127,280			(18,263)				03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/25/2022....		426.6.....		(0)		(0)		(6,031)							03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/26/2022....	18,922	7,433,524	392.86.....	175,403		149,417		180,946			(25,986)				03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/26/2022....		426.91.....		(0)		(0)		(8,465)							03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/27/2022....	11,405	4,465,215	391.51.....	110,401		94,092		118,474			(16,309)				03.....
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/06/2021....	04/27/2022....		422.16.....		(0)		(0)		(8,902)							03.....
APR 23 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	05/05/2021....	04/12/2023....	2,044	868,537	424.86.....	18,433		17,068		14,601			(1,365)				03.....
APR 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	05/05/2021....	04/22/2024....	4,722	2,011,069	425.88.....	54,930		52,281		44,395			(2,650)				03.....
APR 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	05/05/2021....	04/23/2024....	3,809	1,636,738	429.74.....	39,069		37,186		30,763			(1,883)				03.....
APR 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	05/05/2021....	04/26/2024....	24,283	10,323,313	425.13.....	290,052		276,113		235,588			(13,940)				03.....
APR 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	05/05/2021....	04/30/2024....	9,770	4,148,283	424.59.....	119,008		113,310		97,016			(5,698)				03.....
MAY 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	05/05/2021....	05/02/2024....	7,726	3,279,336	424.46.....	94,608		90,086		77,188			(4,522)				03.....
MAY 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	05/05/2021....	05/02/2024....	12,749	5,364,866	420.82.....	174,885		166,527		145,885			(8,358)				03.....
APR 23 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	05/05/2021....	04/14/2023....	1,948	827,600	424.82.....	17,630		16,328		13,972			(1,302)				03.....
MAY 23 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	05/05/2021....	05/02/2023....	1,479	623,988	422.03.....	15,208		14,113		12,371			(1,095)				03.....
APR 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	05/05/2021....	04/08/2024....	3,557	1,513,129	425.39.....	41,677		39,641		33,773			(2,037)				03.....
APR 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	05/05/2021....	04/09/2024....	3,457	1,467,197	424.39.....	41,858		39,814		34,141			(2,044)				03.....
APR 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	05/05/2021....	04/12/2024....	14,742	6,265,506	425.01.....	175,287		166,752		142,407			(8,535)				03.....
APR 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	05/05/2021....	04/15/2024....	6,384	2,727,402	427.24.....	70,739		67,305		56,641			(3,435)				03.....
APR 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	05/05/2021....	04/16/2024....	5,959	2,553,986	428.57.....	63,250		60,182		50,189			(3,068)				03.....
APR 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	05/05/2021....	04/19/2024....	11,342	4,834,916	426.27.....	130,047		123,757		104,816			(6,291)				03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.193

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange,	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/11/2021....	04/28/2023....	3,438	1,382,851	402.27.....	.....	.....30,079	.....	.....28,018	.....	.....29,007	.....	.....	.....(2,061)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/11/2021....	05/10/2023....	11,817	4,736,602	400.82.....	.....	.....111,082	.....	.....103,595	.....	.....108,065	.....	.....	.....(7,487)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/11/2021....	04/30/2024....	69,401	27,767,882	400.11.....	.....	.....933,438	.....	.....891,205	.....	.....824,902	.....	.....	.....(42,233)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/11/2021....	05/01/2024....	39,498	15,781,179	399.54.....	.....	.....540,733	.....	.....516,290	.....	.....479,806	.....	.....	.....(24,443)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/11/2021....	05/02/2024....	34,027	13,569,050	398.77.....	.....	.....476,722	.....	.....455,193	.....	.....425,474	.....	.....	.....(21,529)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/11/2021....	05/03/2024....	34,700	13,928,720	401.4.....	.....	.....449,370	.....	.....429,094	.....	.....393,498	.....	.....	.....(20,275)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/11/2021....	05/03/2024....	38,120	15,167,074	397.88.....	.....	.....548,924	.....	.....524,157	.....	.....492,666	.....	.....	.....(24,767)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/11/2021....	05/03/2024....	4,729	1,896,182	400.94.....	.....	.....62,144	.....	.....59,340	.....	.....54,571	.....	.....	.....(2,804)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/11/2021....	05/06/2024....	8,445	3,398,690	402.45.....	.....	.....106,154	.....	.....101,377	.....	.....92,167	.....	.....	.....(4,776)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/11/2021....	05/07/2024....	55,154	22,191,723	402.36.....	.....	.....695,491	.....	.....664,226	.....	.....604,346	.....	.....	.....(31,265)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/11/2021....	05/08/2024....	31,649	12,690,235	400.97.....	.....	.....416,499	.....	.....397,793	.....	.....365,754	.....	.....	.....(18,706)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/11/2021....	05/01/2023....	17,553	6,983,091	397.84.....	.....	.....184,652	.....	.....172,051	.....	.....183,063	.....	.....	.....(12,602)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/11/2021....	05/09/2024....	34,430	13,818,168	401.34.....	.....	.....448,280	.....	.....428,165	.....	.....392,576	.....	.....	.....(20,115)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/11/2021....	05/10/2024....	64,428	25,911,717	402.18.....	.....	.....818,238	.....	.....781,555	.....	.....711,974	.....	.....	.....(36,682)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/11/2021....	05/02/2023....	5,485	2,181,744	397.78.....	.....	.....57,865	.....	.....53,921	.....	.....57,404	.....	.....	.....(3,943)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/11/2021....	05/04/2023....	16,476	6,564,239	398.41.....	.....	.....169,704	.....	.....158,170	.....	.....167,784	.....	.....	.....(11,533)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/11/2021....	05/05/2023....	9,047	3,601,314	398.08.....	.....	.....94,538	.....	.....88,122	.....	.....93,603	.....	.....	.....(6,416)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/11/2021....	05/05/2023....	5,585	2,227,557	398.87.....	.....	.....56,573	.....	.....52,733	.....	.....55,721	.....	.....	.....(3,839)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/11/2021....	05/05/2023....	3,643	1,461,860	401.32.....	.....	.....33,366	.....	.....31,102	.....	.....32,386	.....	.....	.....(2,264)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/11/2021....	05/08/2023....	23,728	9,538,173	401.98.....	.....	.....212,128	.....	.....197,791	.....	.....204,921	.....	.....	.....(14,337)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/11/2021....	05/09/2023....	9,873	3,943,907	399.47.....	.....	.....97,939	.....	.....91,328	.....	.....96,111	.....	.....	.....(6,610)	.....	.....	.....	03.....
APR 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/12/2021....	04/14/2023....	1,218	486,426	399.43.....	.....	.....11,740	.....	.....10,935	.....	.....11,637	.....	.....	.....(805)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.194

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange,	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/12/2021....	04/22/2024....	4,597	1,849,585	402.36.....	.....	.....57,093	.....	.....54,541	.....	.....49,950	.....	.....	.....(2,552)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/12/2021....	04/26/2024....	8,495	3,398,576	400.08.....	.....	.....113,320	.....	.....108,274	.....	.....100,871	.....	.....	.....(5,046)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/12/2021....	04/26/2024....	7,964	3,224,031	404.85.....	.....	.....91,660	.....	.....87,579	.....	.....78,703	.....	.....	.....(4,081)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/12/2021....	04/30/2024....	8,877	3,599,821	405.52.....	.....	.....100,311	.....	.....95,861	.....	.....85,649	.....	.....	.....(4,450)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/12/2021....	05/03/2024....	6,141	2,501,670	407.34.....	.....	.....65,652	.....	.....62,748	.....	.....55,193	.....	.....	.....(2,904)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/12/2021....	05/03/2024....	14,109	5,644,826	400.09.....	.....	.....188,918	.....	.....180,560	.....	.....168,075	.....	.....	.....(8,358)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/12/2021....	05/07/2024....	6,499	2,639,943	406.18.....	.....	.....72,274	.....	.....69,088	.....	.....61,354	.....	.....	.....(3,186)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/12/2021....	05/10/2024....	10,103	4,123,279	408.14.....	.....	.....105,774	.....	.....101,125	.....	.....88,308	.....	.....	.....(4,649)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/12/2021....	05/11/2023....	3,534	1,436,592	406.56.....	.....	.....25,901	.....	.....24,191	.....	.....24,371	.....	.....	.....(1,710)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/12/2021....	03/22/2024....	4,746	1,892,875	398.84.....	.....	.....64,497	.....	.....61,529	.....	.....57,994	.....	.....	.....(2,968)	.....	.....	.....	03.....
MAR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/12/2021....	03/28/2024....	7,356	2,966,914	403.36.....	.....	.....87,163	.....	.....83,174	.....	.....75,756	.....	.....	.....(3,988)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/12/2021....	04/05/2024....	6,939	2,804,261	404.11.....	.....	.....80,705	.....	.....77,040	.....	.....69,718	.....	.....	.....(3,665)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/12/2021....	04/09/2024....	5,443	2,187,062	401.82.....	.....	.....68,199	.....	.....65,114	.....	.....59,949	.....	.....	.....(3,085)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/12/2021....	04/12/2024....	7,313	2,944,989	402.69.....	.....	.....89,368	.....	.....85,337	.....	.....78,011	.....	.....	.....(4,032)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/12/2021....	04/15/2024....	8,373	3,406,386	406.84.....	.....	.....89,840	.....	.....85,799	.....	.....75,877	.....	.....	.....(4,042)	.....	.....	.....	03.....
APR 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/12/2021....	04/19/2024....	7,609	3,061,137	402.29.....	.....	.....94,507	.....	.....90,272	.....	.....82,764	.....	.....	.....(4,236)	.....	.....	.....	03.....
MAY 23 NYSE Zebra2 Edge Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50...	05/12/2021....	05/05/2023....	4,894	1,524,865	311.56.....	.....	.....20,196	.....	.....18,851	.....	.....17,949	.....	.....	.....(1,345)	.....	.....	.....	03.....
MAY 24 NYSE Zebra2 Edge Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50...	05/12/2021....	05/10/2024....	14,119	4,429,880	313.75.....	.....	.....72,551	.....	.....69,362	.....	.....63,684	.....	.....	.....(3,189)	.....	.....	.....	03.....
MAY 24 NYSE Zebra2 Edge Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50...	05/12/2021....	05/10/2024....	5,437	1,702,308	313.09.....	.....	.....29,012	.....	.....27,736	.....	.....25,623	.....	.....	.....(1,275)	.....	.....	.....	03.....
APR 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50...	05/12/2021....	04/22/2024....	17,213	5,365,847	311.74.....	.....	.....97,823	.....	.....93,451	.....	.....87,441	.....	.....	.....(4,372)	.....	.....	.....	03.....
APR 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50...	05/12/2021....	04/26/2024....	15,632	4,857,247	310.73.....	.....	.....94,279	.....	.....90,081	.....	.....85,018	.....	.....	.....(4,198)	.....	.....	.....	03.....
APR 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50...	05/12/2021....	04/26/2024....	7,617	2,374,131	311.67.....	.....	.....43,592	.....	.....41,651	.....	.....38,988	.....	.....	.....(1,941)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.195

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/12/2021....	04/29/2024....	11,218	3,490,870	311.19.....		66,090		63,155		59,362			(2,935)				03.....
APR 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/12/2021....	04/30/2024....	9,151	2,861,634	312.71.....		49,527		47,329		43,883			(2,197)				03.....
MAY 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/12/2021....	05/03/2024....	15,136	4,719,268	311.8.....		86,433		82,609		77,213			(3,824)				03.....
MAY 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/12/2021....	05/03/2024....	18,109	5,619,045	310.29.....		112,459		107,483		101,786			(4,975)				03.....
MAY 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/12/2021....	05/06/2024....	9,661	3,029,051	313.53.....		50,114		47,903		44,081			(2,211)				03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/17/2021....	05/06/2022....	12,167	4,789,932	393.67.....		105,735		92,818		112,048			(12,916)				03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/17/2021....	05/06/2022....			427.92.....		(0)		(0)		(5,217)							03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/17/2021....	05/13/2022....	10,124	3,974,387	392.56.....		93,042		81,898		100,553			(11,144)				03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/17/2021....	05/13/2022....			425.54.....		(0)		(0)		(6,017)							03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/17/2021....	05/16/2022....	17,837	7,018,787	393.49.....		158,573		139,737		168,113			(18,836)				03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/17/2021....	05/16/2022....			428.33.....		(0)		(0)		(7,864)							03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/17/2021....	05/06/2022....	13,536	5,348,314	395.13.....		108,555		95,294		113,718			(13,261)				03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/17/2021....	05/06/2022....			428.48.....		(0)		(0)		(5,428)							03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/17/2021....	05/06/2022....	19,217	7,596,407	395.29.....		153,162		134,452		159,807			(18,710)				03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/17/2021....	05/06/2022....			429.35.....		(0)		(0)		(6,939)							03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/17/2021....	05/09/2022....	14,697	5,816,938	395.79.....		114,931		101,010		118,849			(13,921)				03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/17/2021....	05/09/2022....			430.69.....		(0)		(0)		(4,620)							03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/17/2021....	05/10/2022....	16,060	6,338,540	394.69.....		133,134		117,053		139,494			(16,081)				03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/17/2021....	05/10/2022....			429.12.....		(0)		(0)		(6,157)							03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/17/2021....	05/11/2022....	10,080	3,952,468	392.12.....		94,951		83,514		102,533			(11,437)				03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/17/2021....	05/11/2022....			425.91.....		(0)		(0)		(5,666)							03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/17/2021....	05/12/2022....	3,338	1,304,312	390.77.....		29,072		25,580		36,761			(3,492)				03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.196

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/17/2021....	05/12/2022....			412.15.....		(0)		(0)		(7,684)							03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/17/2021....	05/13/2022....	10,827	4,226,264	390.36.....		111,514		98,157		122,168			(13,357)				03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/17/2021....	05/13/2022....			424.75.....		(0)		(0)		(7,031)							03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/17/2021....	05/13/2022....	11,710	4,589,976	391.98.....		110,071		96,887		120,359			(13,184)				03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/17/2021....	05/13/2022....			423.97.....		(0)		(0)		(8,290)							03.....
MAY 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	05/18/2021....	05/13/2022....	7,046,972	7,046,972	4,173.85.....		256,510		226,416		318,014			(30,093)				03.....
MAY 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	05/18/2021....	05/13/2022....	#####	69,164,200	4,173.85.....		2,752,735		2,429,789		3,474,892			(322,947)				03.....
MAY 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	05/18/2021....	05/13/2022....	1,471,910	1,471,910	4,173.85.....		59,760		52,749		75,805			(7,011)				03.....
MAY 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	05/18/2021....	05/13/2022....	4,078,512	4,078,512	4,173.85.....		156,615		138,241		196,529			(18,374)				03.....
MAY 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	05/18/2021....	05/13/2022....	1,051,791	1,051,791	4,173.85.....		49,539		43,727		66,651			(5,812)				03.....
MAY 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	05/18/2021....	05/13/2022....	9,914,506	9,914,506	4,173.85.....		444,170		392,061		583,816			(52,109)				03.....
MAY 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	05/18/2021....	05/13/2022....	#####	81,008,430	4,173.85.....		2,900,102		2,559,866		3,588,888			(340,235)				03.....
MAY 22 JPMorgan MOZAIC2 Call..	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/19/2021....	05/13/2022....	57,324	22,559,703	393.55.....		462,028		408,966		536,692			(53,062)				03.....
MAY 23 JPMorgan MOZAIC2 Call..	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/19/2021....	05/15/2023....	6,053	2,381,973	393.55.....		72,025		67,946		76,970			(4,079)				03.....
MAY 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27..	05/19/2021....	05/13/2022....	681	2,844,187	4,173.85.....		170,549		150,962		235,624			(19,587)				03.....
MAY 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27..	05/19/2021....	05/13/2022....			4,518.19.....		(65,302)		(57,802)		(106,892)			7,500				03.....
MAY 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27..	05/19/2021....	05/13/2022....	691	2,882,962	4,173.85.....		172,872		153,019		238,836			(19,854)				03.....
MAY 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27..	05/19/2021....	05/13/2022....			4,591.24.....		(52,308)		(46,301)		(87,773)			6,007				03.....
MAY 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27..	05/19/2021....	05/13/2022....	6,757	28,200,659	4,173.85.....		1,691,020		1,496,813		2,336,259			(194,207)				03.....
MAY 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27..	05/19/2021....	05/13/2022....			4,466.02.....		(777,066)		(687,824)		(1,217,333)			89,243				03.....
MAY 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27..	05/19/2021....	05/13/2022....	14,116	58,918,442	4,173.85.....		3,532,975		3,127,227		4,881,047			(405,748)				03.....
MAY 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27..	05/19/2021....	05/13/2022....			4,528.63.....		(1,342,722)		(1,188,516)		(2,151,304)			154,206				03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.197

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	05/19/2021....	05/13/2022....	621	2,593,380	4,173.85.....	.....	.....155,509	.....	.....	.....137,650	.....	.....214,846	.....	.....(17,860)	.....	.....	03.....
MAY 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	05/19/2021....	05/13/2022....	.....	.....	4,486.89.....	.....	.....(65,638)	.....	.....	.....(58,100)	.....	.....(106,030)	.....	.....7,538	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97..	05/21/2021....	05/11/2023....	14,087	5,664,536	402.11.....	.....	.....127,628	.....	.....	.....121,033	.....	.....121,222	.....	.....(6,595)	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97..	05/21/2021....	05/13/2024....	6,650	2,710,745	407.64.....	.....	.....72,284	.....	.....	.....69,817	.....	.....59,437	.....	.....(2,467)	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97..	05/21/2021....	05/14/2024....	62,276	24,914,619	400.07.....	.....	.....855,667	.....	.....	.....826,488	.....	.....746,612	.....	.....(29,179)	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97..	05/21/2021....	05/15/2024....	34,587	13,783,051	398.5.....	.....	.....498,058	.....	.....	.....481,089	.....	.....439,530	.....	.....(16,969)	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97..	05/21/2021....	05/16/2024....	22,859	9,108,874	398.48.....	.....	.....329,628	.....	.....	.....318,407	.....	.....290,825	.....	.....(11,220)	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97..	05/21/2021....	05/17/2024....	44,537	17,801,740	399.71.....	.....	.....619,505	.....	.....	.....598,437	.....	.....541,893	.....	.....(21,068)	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97..	05/21/2021....	05/17/2024....	31,938	12,806,391	400.98.....	.....	.....427,646	.....	.....	.....413,103	.....	.....370,676	.....	.....(14,543)	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97..	05/21/2021....	05/20/2024....	4,994	2,026,901	405.86.....	.....	.....57,682	.....	.....	.....55,726	.....	.....48,135	.....	.....(1,956)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97..	05/21/2021....	05/12/2023....	32,887	13,168,601	400.42.....	.....	.....319,661	.....	.....	.....303,166	.....	.....306,981	.....	.....(16,496)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97..	05/21/2021....	05/15/2023....	14,999	5,973,467	398.25.....	.....	.....159,442	.....	.....	.....151,249	.....	.....155,162	.....	.....(8,194)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97..	05/21/2021....	05/16/2023....	7,711	3,068,712	397.95.....	.....	.....83,051	.....	.....	.....78,789	.....	.....80,924	.....	.....(4,262)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97..	05/21/2021....	05/17/2023....	4,587	1,839,678	401.06.....	.....	.....43,623	.....	.....	.....41,387	.....	.....41,721	.....	.....(2,236)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97..	05/21/2021....	05/18/2023....	15,989	6,414,287	401.17.....	.....	.....151,575	.....	.....	.....143,818	.....	.....144,790	.....	.....(7,757)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97..	05/21/2021....	05/19/2023....	7,606	3,048,693	400.82.....	.....	.....73,171	.....	.....	.....69,432	.....	.....70,084	.....	.....(3,739)	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97..	05/21/2021....	05/19/2023....	6,394	2,529,404	395.61.....	.....	.....75,573	.....	.....	.....71,711	.....	.....74,601	.....	.....(3,862)	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97..	05/21/2021....	05/10/2024....	39,682	15,850,021	399.43.....	.....	.....554,352	.....	.....	.....535,378	.....	.....486,150	.....	.....(18,974)	.....	.....	03.....
MAY 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868....	05/25/2021....	05/24/2023....	129	49,815	386.64.....	.....	.....1,100	.....	.....	.....1,047	.....	.....785	.....	.....(53)	.....	.....	03.....
APR 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868....	05/25/2021....	04/14/2023....	1,734	668,580	385.48.....	.....	.....14,933	.....	.....	.....14,172	.....	.....10,837	.....	.....(761)	.....	.....	03.....
APR 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868....	05/25/2021....	04/21/2023....	1,500	575,817	383.87.....	.....	.....13,890	.....	.....	.....13,190	.....	.....10,305	.....	.....(701)	.....	.....	03.....
APR 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868....	05/25/2021....	04/28/2023....	3,782	1,460,088	386.04.....	.....	.....32,262	.....	.....	.....30,652	.....	.....23,229	.....	.....(1,611)	.....	.....	03.....

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868....	05/25/2021....	05/05/2023....	4,240	1,639,119	386.56.....		35,661		33,898		25,480			(1,763)				03.....
MAY 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868....	05/25/2021....	05/05/2023....	1,896	735,841	388.2.....		14,899		14,162		10,389			(737)				03.....
MAY 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868....	05/25/2021....	05/12/2023....	2,270	868,643	382.64.....		22,497		21,396		16,951			(1,101)				03.....
MAY 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868....	05/25/2021....	05/10/2023....	1,504	579,556	385.42.....		13,308		12,654		9,667			(653)				03.....
MAY 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868....	05/25/2021....	05/12/2023....	1,671	641,872	384.03.....		15,678		14,910		11,599			(767)				03.....
MAY 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868....	05/25/2021....	05/19/2023....	1,640	631,686	385.09.....		14,829		14,110		10,825			(719)				03.....
MAY 22 ABGAVL Index Call Sprea.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868....	05/25/2021....	05/24/2022....	622	233,175	374.91.....		6,151		5,556		5,195			(595)				03.....
MAY 22 ABGAVL Index Call Sprea.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868....	05/25/2021....	05/24/2022....			374.91.....		(1,555)		(1,405)		(5,195)			150				03.....
MAY 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/28/2021....	05/02/2024....	15,949	5,217,409	327.14.....		196,863		191,502		129,585			(5,361)				03.....
MAY 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/28/2021....	05/07/2024....	18,870	6,258,351	331.66.....		195,973		190,661		122,760			(5,311)				03.....
MAY 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/28/2021....	05/03/2024....	21,253	7,009,360	329.81.....		236,769		230,328		151,451			(6,441)				03.....
MAY 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/28/2021....	05/10/2024....	13,404	4,439,009	331.17.....		142,256		138,411		89,602			(3,845)				03.....
MAY 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/28/2021....	05/09/2024....	18,560	6,112,110	329.32.....		211,631		205,906		136,081			(5,725)				03.....
MAY 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/28/2021....	05/16/2024....	15,634	5,118,709	327.4.....		192,763		187,582		126,502			(5,181)				03.....
MAY 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/28/2021....	05/14/2024....	25,313	8,315,833	328.52.....		298,682		290,640		193,711			(8,043)				03.....
MAY 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/28/2021....	05/17/2024....	14,486	4,767,217	329.09.....		167,564		163,064		107,989			(4,499)				03.....
MAY 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/28/2021....	05/24/2024....	17,649	5,816,846	329.58.....		201,288		195,918		129,001			(5,370)				03.....
MAY 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/28/2021....	05/22/2024....	23,519	7,713,376	327.97.....		284,880		277,266		185,794			(7,614)				03.....
MAY 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/28/2021....	05/24/2024....	16,192	5,343,581	330.01.....		181,625		176,780		115,851			(4,846)				03.....
APR 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/28/2021....	04/24/2023....	12,661	4,137,949	326.83.....		117,984		113,032		78,444			(4,952)				03.....
MAY 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/28/2021....	05/05/2023....	12,380	4,082,042	329.72.....		101,155		96,976		64,612			(4,179)				03.....
MAY 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/28/2021....	05/26/2023....	10,273	3,384,758	329.48.....		86,898		83,412		55,739			(3,486)				03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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....	05/28/2021....	05/15/2023....	12,842	4,223,460	328.87.....	110,653	.....	.....106,146	.....	.....71,563	.....	.....	.....(4,507)	.....	.....	.....	03.....
APR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/28/2021....	04/09/2024....	14,993	4,813,248	321.03.....	228,669	.....	.....222,305	.....	.....160,203	.....	.....	.....(6,364)	.....	.....	.....	03.....
APR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/28/2021....	04/18/2024....	20,359	6,607,446	324.54.....	274,669	.....	.....267,090	.....	.....185,847	.....	.....	.....(7,579)	.....	.....	.....	03.....
APR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/28/2021....	04/26/2024....	16,331	5,349,755	327.58.....	197,460	.....	.....192,052	.....	.....129,405	.....	.....	.....(5,407)	.....	.....	.....	03.....
APR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/28/2021....	04/23/2024....	16,934	5,510,731	325.43.....	221,675	.....	.....215,588	.....	.....148,606	.....	.....	.....(6,088)	.....	.....	.....	03.....
APR 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/28/2021....	04/30/2024....	32,737	10,834,925	330.97.....	347,763	.....	.....338,276	.....	.....219,530	.....	.....	.....(9,487)	.....	.....	.....	03.....
MAY 22 NYSE Zebra Edge Call.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/19/2021....	05/13/2022....	15,393	4,950,469	321.61.....	99,981	.....	.....88,498	.....	.....89,451	.....	.....	.....(11,484)	.....	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/19/2021....	05/15/2023....	3,008	967,451	321.61.....	30,957	.....	.....29,204	.....	.....25,817	.....	.....	.....(1,754)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	06/01/2021....	05/09/2022....	12,586	3,766,618	299.26.....	79,169	.....	.....72,649	.....	.....65,816	.....	.....	.....(6,520)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	06/01/2021....	05/09/2022....	.....	.....	321.03.....	(5,286)	.....	.....(4,851)	.....	.....(4,614)	.....	.....	.....435	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	06/01/2021....	05/12/2022....	6,851	2,031,274	296.51.....	52,681	.....	.....48,381	.....	.....45,663	.....	.....	.....(4,301)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	06/01/2021....	05/12/2022....	.....	.....	318.07.....	(4,453)	.....	.....(4,089)	.....	.....(3,993)	.....	.....	.....364	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	06/01/2021....	05/11/2022....	9,144	2,724,065	297.91.....	63,642	.....	.....58,431	.....	.....54,057	.....	.....	.....(5,210)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	06/01/2021....	05/11/2022....	.....	.....	319.04.....	(5,212)	.....	.....(4,785)	.....	.....(4,595)	.....	.....	.....427	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	06/01/2021....	05/13/2022....	8,878	2,626,968	295.89.....	71,381	.....	.....65,571	.....	.....62,342	.....	.....	.....(5,810)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	06/01/2021....	05/13/2022....	.....	.....	316.24.....	(7,458)	.....	.....(6,851)	.....	.....(6,749)	.....	.....	.....607	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	06/01/2021....	05/17/2022....	13,135	3,889,485	296.11.....	104,557	.....	.....96,144	.....	.....91,045	.....	.....	.....(8,413)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	06/01/2021....	05/17/2022....	.....	.....	317.37.....	(9,589)	.....	.....(8,817)	.....	.....(8,721)	.....	.....	.....772	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	06/01/2021....	05/20/2022....	14,152	4,170,046	294.67.....	124,251	.....	.....114,339	.....	.....110,324	.....	.....	.....(9,912)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	06/01/2021....	05/20/2022....	.....	.....	316.3.....	(12,170)	.....	.....(11,200)	.....	.....(11,087)	.....	.....	.....971	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	06/01/2021....	05/18/2022....	7,541	2,235,821	296.48.....	58,595	.....	.....53,894	.....	.....50,778	.....	.....	.....(4,701)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	06/01/2021....	05/18/2022....	.....	.....	317.39.....	(5,581)	.....	.....(5,133)	.....	.....(5,022)	.....	.....	.....448	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/01/2021....	05/26/2022....	10,994	3,246,302	295.27.....		93,452	.....	.....86,122	.....	.....82,333	.....	.....	.....(7,330)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/01/2021....	05/26/2022....	.....	.....	316.42.....	(9,565)	.....	.....	.....(8,815)	.....	.....(8,751)	.....	.....	.....750	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/01/2021....	05/24/2022....	8,932	2,638,452	295.38.....		75,211	.....	.....69,279	.....	.....66,172	.....	.....	.....(5,932)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/01/2021....	05/24/2022....	.....	.....	316.01.....	(8,128)	.....	.....	.....(7,487)	.....	.....(7,436)	.....	.....	.....641	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/01/2021....	05/27/2022....	12,246	3,636,804	296.97.....		93,072	.....	.....85,793	.....	.....80,121	.....	.....	.....(7,279)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/01/2021....	05/27/2022....	.....	.....	318.88.....	(7,715)	.....	.....	.....(7,112)	.....	.....(6,967)	.....	.....	.....603	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/01/2021....	05/31/2022....	7,050	2,094,987	297.16.....		53,157	.....	.....49,046	.....	.....45,646	.....	.....	.....(4,112)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/01/2021....	05/31/2022....	.....	.....	318.19.....	(5,006)	.....	.....	.....(4,618)	.....	.....(4,524)	.....	.....	.....387	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/01/2021....	05/27/2022....	39,447	15,609,059	395.7.....		375,927	.....	.....346,525	.....	.....328,958	.....	.....	.....(29,402)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/01/2021....	05/27/2022....	.....	.....	430.36.....	(16,173)	.....	.....	.....(14,908)	.....	.....(14,911)	.....	.....	.....1,265	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/01/2021....	05/27/2022....	13,880	5,479,070	394.74.....		139,080	.....	.....128,202	.....	.....122,859	.....	.....	.....(10,878)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/01/2021....	05/27/2022....	.....	.....	427.75.....	(7,634)	.....	.....	.....(7,037)	.....	.....(7,080)	.....	.....	.....597	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/01/2021....	05/31/2022....	12,755	5,046,647	395.66.....		122,576	.....	.....113,095	.....	.....107,210	.....	.....	.....(9,481)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/01/2021....	05/31/2022....	.....	.....	428.....	(7,015)	.....	.....	.....(6,473)	.....	.....(6,504)	.....	.....	.....543	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/01/2021....	05/27/2022....	4,701	1,856,977	395.02.....		46,446	.....	.....42,813	.....	.....40,898	.....	.....	.....(3,633)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/01/2021....	05/27/2022....	.....	.....	410.37.....	(13,445)	.....	.....	.....(12,393)	.....	.....(13,326)	.....	.....	.....1,052	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/01/2021....	05/26/2022....	3,845	1,515,587	394.22.....		39,522	.....	.....36,422	.....	.....35,084	.....	.....	.....(3,100)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/01/2021....	05/26/2022....	.....	.....	413.5.....	(8,420)	.....	.....	.....(7,759)	.....	.....(8,263)	.....	.....	.....660	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/01/2021....	05/17/2022....	13,366	5,259,926	393.53.....		140,744	.....	.....129,420	.....	.....125,817	.....	.....	.....(11,324)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/01/2021....	05/17/2022....	.....	.....	428.12.....	(6,683)	.....	.....	.....(6,145)	.....	.....(6,084)	.....	.....	.....538	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/01/2021....	05/18/2022....	5,890	2,314,884	393.04.....		63,668	.....	.....58,560	.....	.....57,167	.....	.....	.....(5,108)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/01/2021....	05/18/2022....	.....	.....	426.14.....	(3,652)	.....	.....	.....(3,359)	.....	.....(3,385)	.....	.....	.....293	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.201

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/01/2021....	05/19/2022....	2,327	908,475	390.49.....	28,546	.....	.....26,262	.....	.....26,209	.....	.....	.....(2,284)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/01/2021....	05/19/2022....	.....	.....413.96.....	(4,769)	.....	.....	.....(4,388)	.....	.....(4,666)	.....	.....	.....382	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/01/2021....	05/20/2022....	14,007	5,486,734	391.7.....	162,207	.....	.....149,267	.....	.....147,426	.....	.....	.....(12,940)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/01/2021....	05/20/2022....	.....	.....426.07.....	(8,825)	.....	.....	.....(8,121)	.....	.....(8,225)	.....	.....	.....704	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/01/2021....	05/20/2022....	15,730	6,168,288	392.14.....	178,219	.....	.....164,002	.....	.....161,375	.....	.....	.....(14,217)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/01/2021....	05/20/2022....	.....	.....425.17.....	(10,854)	.....	.....	.....(9,988)	.....	.....(10,208)	.....	.....	.....866	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/01/2021....	05/20/2022....	13,768	5,388,249	391.37.....	162,045	.....	.....149,119	.....	.....147,681	.....	.....	.....(12,927)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/01/2021....	05/20/2022....	.....	.....423.73.....	(11,152)	.....	.....	.....(10,262)	.....	.....(10,455)	.....	.....	.....890	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/01/2021....	05/23/2022....	11,718	4,602,147	392.74.....	129,367	.....	.....119,135	.....	.....116,438	.....	.....	.....(10,232)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/01/2021....	05/23/2022....	.....	.....426.81.....	(6,914)	.....	.....	.....(6,367)	.....	.....(6,464)	.....	.....	.....547	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/01/2021....	05/25/2022....	5,450	2,146,680	393.9.....	56,896	.....	.....52,421	.....	.....50,646	.....	.....	.....(4,475)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/01/2021....	05/25/2022....	.....	.....427.62.....	(2,997)	.....	.....	.....(2,762)	.....	.....(2,782)	.....	.....	.....236	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/01/2021....	05/24/2022....	23,081	9,096,871	394.13.....	237,733	.....	.....218,982	.....	.....211,271	.....	.....	.....(18,751)	.....	.....	.....	03.....
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/01/2021....	05/24/2022....	.....	.....428.79.....	(11,079)	.....	.....	.....(10,205)	.....	.....(10,237)	.....	.....	.....874	.....	.....	.....	03.....
JUN 23 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/02/2021....	06/01/2023....	7,306	2,275,075	311.39.....	37,437	.....	.....36,047	.....	.....28,090	.....	.....	.....(1,390)	.....	.....	.....	03.....
MAY 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/02/2021....	05/17/2024....	33,852	10,573,459	312.34.....	219,078	.....	.....213,591	.....	.....168,475	.....	.....	.....(5,487)	.....	.....	.....	03.....
MAY 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/02/2021....	05/13/2024....	14,413	4,486,318	311.26.....	98,599	.....	.....96,121	.....	.....76,692	.....	.....	.....(2,479)	.....	.....	.....	03.....
MAY 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/02/2021....	05/24/2024....	14,748	4,618,992	313.2.....	91,482	.....	.....89,215	.....	.....69,751	.....	.....	.....(2,277)	.....	.....	.....	03.....
MAY 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/02/2021....	05/21/2024....	11,353	3,552,985	312.96.....	71,210	.....	.....69,433	.....	.....54,425	.....	.....	.....(1,777)	.....	.....	.....	03.....
MAY 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/02/2021....	05/24/2024....	14,966	4,669,766	312.02.....	98,977	.....	.....96,514	.....	.....76,434	.....	.....	.....(2,463)	.....	.....	.....	03.....
MAY 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/02/2021....	05/31/2024....	18,420	5,752,088	312.28.....	120,687	.....	.....117,703	.....	.....92,982	.....	.....	.....(2,984)	.....	.....	.....	03.....
MAY 23 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8BXP4R0TD8PU41....	06/02/2021....	05/12/2023....	1,388	590,396	425.44.....	.....	.....11,881	.....	.....	.....11,475	.....	.....	.....(405)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.202

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange,	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 23 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	06/02/2021....	05/24/2023....	1,685	716,621	425.35.....		14,656		14,165		12,295			(491)				03.....
JUN 23 SG Macro Compass Index..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	06/02/2021....	06/01/2023....	1,291	551,680	427.49.....		10,362		10,019		8,555			(344)				03.....
MAY 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	06/02/2021....	05/02/2024....	5,749	2,440,943	424.61.....		67,211		65,689		57,107			(1,522)				03.....
MAY 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	06/02/2021....	05/02/2024....	5,565	2,393,160	430.01.....		54,391		53,160		44,760			(1,232)				03.....
MAY 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	06/02/2021....	05/07/2024....	9,428	4,094,992	434.34.....		79,660		77,865		63,759			(1,795)				03.....
MAY 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	06/02/2021....	05/10/2024....	2,669	1,143,881	428.63.....		27,474		26,857		22,807			(617)				03.....
MAY 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	06/02/2021....	05/10/2024....	7,700	3,337,721	433.49.....		67,172		65,662		54,072			(1,509)				03.....
MAY 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	06/02/2021....	05/10/2024....	9,293	3,934,956	423.44.....		113,363		110,816		96,951			(2,547)				03.....
MAY 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	06/02/2021....	05/13/2024....	7,535	3,209,466	425.94.....		84,944		83,040		71,645			(1,904)				03.....
MAY 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	06/02/2021....	05/17/2024....	28,242	12,072,223	427.46.....		303,672		296,893		253,878			(6,780)				03.....
MAY 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	06/02/2021....	05/14/2024....	6,677	2,870,544	429.93.....		65,987		64,509		54,351			(1,477)				03.....
MAY 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	06/02/2021....	05/24/2024....	22,207	9,509,020	428.2.....		234,095		228,902		194,875			(5,192)				03.....
MAY 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	06/02/2021....	05/21/2024....	7,008	3,002,796	428.48.....		73,048		71,423		60,711			(1,625)				03.....
MAY 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	06/02/2021....	05/28/2024....	7,323	3,151,436	430.35.....		72,059		70,466		59,222			(1,592)				03.....
MAY 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	06/02/2021....	05/31/2024....	4,879	2,100,098	430.43.....		47,982		46,924		39,416			(1,057)				03.....
MAY 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97..	06/04/2021....	05/19/2023....	7,693	3,070,456	399.1.....		91,321		88,363		76,787			(2,958)				03.....
MAY 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97..	06/04/2021....	05/31/2023....	4,564	1,831,586	401.33.....		50,156		48,558		41,472			(1,598)				03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97..	06/04/2021....	06/01/2023....	5,949	2,413,485	405.73.....		54,905		53,158		43,734			(1,747)				03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97..	06/04/2021....	06/02/2023....	6,243	2,524,729	404.44.....		60,802		58,871		48,960			(1,932)				03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97..	06/04/2021....	06/02/2023....	5,572	2,228,008	399.87.....		64,912		62,850		54,270			(2,062)				03.....
MAY 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97..	06/04/2021....	05/21/2024....	65,461	26,079,543	398.4.....		1,056,536		1,033,994		837,264			(22,542)				03.....
MAY 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97..	06/04/2021....	05/22/2024....	47,791	19,109,191	399.85.....		740,281		724,501		579,956			(15,780)				03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.203

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange,	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/04/2021....	05/23/2024....	...24,292	9,701,122	399.35.....	.....	.....381,875	.....	.....373,742	.....	.....300,390	.....	.....	.....(8,133)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/04/2021....	05/24/2024....	...40,714	16,334,715	401.21.....	.....	.....607,040	.....	.....594,124	.....	.....470,179	.....	.....	.....(12,916)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/04/2021....	05/24/2024....	...38,850	15,537,316	399.93.....	.....	.....601,011	.....	.....588,223	.....	.....470,502	.....	.....	.....(12,787)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/04/2021....	05/24/2024....	...5,270	2,160,671	410.01.....	.....	.....60,234	.....	.....58,952	.....	.....43,091	.....	.....	.....(1,282)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/04/2021....	05/22/2023....	...16,178	6,462,376	399.46.....	.....	.....189,765	.....	.....183,644	.....	.....159,194	.....	.....	.....(6,121)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/04/2021....	05/29/2024....	...51,681	20,772,537	401.94.....	.....	.....756,088	.....	.....740,076	.....	.....582,283	.....	.....	.....(16,013)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/04/2021....	05/30/2024....	...28,965	11,652,692	402.3.....	.....	.....419,416	.....	.....410,541	.....	.....322,110	.....	.....	.....(8,874)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/04/2021....	05/31/2024....	...26,316	10,593,817	402.56.....	.....	.....378,426	.....	.....370,426	.....	.....289,947	.....	.....	.....(8,000)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/04/2021....	05/31/2024....	...36,239	14,668,183	404.76.....	.....	.....488,142	.....	.....477,823	.....	.....367,033	.....	.....	.....(10,319)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/04/2021....	06/03/2024....	...2,760	1,134,813	411.1.....	.....	.....30,696	.....	.....30,049	.....	.....21,738	.....	.....	.....(647)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/04/2021....	05/23/2023....	...5,178	2,060,374	397.91.....	.....	.....64,466	.....	.....62,389	.....	.....54,717	.....	.....	.....(2,077)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/04/2021....	05/24/2023....	...8,075	3,235,249	400.65.....	.....	.....90,602	.....	.....87,687	.....	.....75,314	.....	.....	.....(2,914)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/04/2021....	05/25/2023....	...4,523	1,811,404	400.49.....	.....	.....51,110	.....	.....49,468	.....	.....42,534	.....	.....	.....(1,642)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/04/2021....	05/26/2023....	...10,628	4,269,141	401.69.....	.....	.....114,676	.....	.....110,997	.....	.....94,547	.....	.....	.....(3,679)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/04/2021....	05/26/2023....	...4,116	1,645,578	399.84.....	.....	.....47,741	.....	.....46,209	.....	.....39,920	.....	.....	.....(1,531)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/04/2021....	05/26/2023....	...13,479	5,451,824	404.48.....	.....	.....130,203	.....	.....126,027	.....	.....104,796	.....	.....	.....(4,177)	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/04/2021....	05/30/2023....	...15,670	6,286,603	401.2.....	.....	.....172,991	.....	.....167,473	.....	.....143,144	.....	.....	.....(5,518)	.....	.....	.....	03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	06/08/2021....	05/17/2022....	625	2,598,630	4,160.87.....	.....	.....190,425	.....	.....178,698	.....	.....222,420	.....	.....	.....(11,727)	.....	.....	.....	03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	06/08/2021....	05/17/2022....	.....	.....	4,388.63.....	.....	.....(107,711)	.....	.....(101,078)	.....	.....(137,145)	.....	.....	.....6,633	.....	.....	.....	03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	06/08/2021....	05/20/2022....	...2,098	8,690,392	4,142.76.....	.....	.....665,208	.....	.....624,599	.....	.....775,233	.....	.....	.....(40,609)	.....	.....	.....	03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	06/08/2021....	05/20/2022....	.....	.....	4,369.91.....	.....	.....(383,105)	.....	.....(359,718)	.....	.....(483,721)	.....	.....	.....23,387	.....	.....	.....	03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	06/08/2021....	05/24/2022....	...961	4,004,966	4,169.06.....	.....	.....290,179	.....	.....272,668	.....	.....339,756	.....	.....	.....(17,511)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.204

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	06/08/2021....	05/24/2022....			4,409.2.....		(158,427)		(148,867)		(204,082)			9,560				03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	06/08/2021....	05/26/2022....	734	3,067,599	4,181.74.....		216,303		203,324		253,943			(12,978)				03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	06/08/2021....	05/26/2022....			4,410.73.....		(121,070)		(113,806)		(155,952)			7,264				03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	06/08/2021....	05/27/2022....	581	2,437,610	4,194.17.....		167,095		157,098		196,711			(9,997)				03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	06/08/2021....	05/27/2022....			4,363.71.....		(110,103)		(103,516)		(137,746)			6,587				03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	06/08/2021....	05/31/2022....	558	2,344,890	4,202.99.....		158,300		148,935		186,554			(9,364)				03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	06/08/2021....	05/31/2022....			4,431.19.....		(87,908)		(82,708)		(114,172)			5,200				03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	06/08/2021....	05/27/2022....	805	3,382,438	4,203.51.....		226,764		213,197		267,480			(13,567)				03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	06/08/2021....	05/27/2022....			4,432.49.....		(125,022)		(117,542)		(162,813)			7,480				03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	06/08/2021....	06/02/2022....	540	2,266,347	4,197.56.....		155,220		146,089		182,872			(9,131)				03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	06/08/2021....	06/02/2022....			4,429.73.....		(85,673)		(80,633)		(111,327)			5,040				03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	06/08/2021....	06/03/2022....	1,217	5,131,279	4,214.88.....		337,935		318,112		399,276			(19,823)				03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	06/08/2021....	06/03/2022....			4,421.35.....		(199,185)		(187,501)		(256,527)			11,684				03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	06/08/2021....	06/07/2022....	952	4,019,664	4,222.38.....		261,878		246,686		309,234			(15,192)				03.....
JUN 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	06/08/2021....	06/07/2022....			4,455.16.....		(142,698)		(134,420)		(186,637)			8,278				03.....
APR 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	06/08/2021....	04/29/2022....	711	2,970,936	4,180.06.....		202,516		189,350		238,487			(13,167)				03.....
APR 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	06/08/2021....	04/29/2022....			4,407.14.....		(110,589)		(103,399)		(143,577)			7,190				03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	06/08/2021....	05/03/2022....	739	3,087,572	4,180.87.....		211,645		198,053		248,704			(13,592)				03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	06/08/2021....	05/03/2022....			4,412.41.....		(114,562)		(107,204)		(148,621)			7,357				03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	06/08/2021....	05/05/2022....	577	2,398,059	4,157.09.....		174,466		163,330		203,929			(11,136)				03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	06/08/2021....	05/05/2022....			4,392.33.....		(95,430)		(89,339)		(122,407)			6,091				03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	06/08/2021....	05/10/2022....	737	3,099,171	4,206.43.....		201,446		188,780		238,045			(12,666)				03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.205

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	06/08/2021....	05/10/2022....			4,451.01.....		(103,175)		(96,688)		(136,912)			6,487				03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	06/08/2021....	05/06/2022....	1,708	7,207,522	4,219.49.....		450,753		422,068		534,433			(28,684)				03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	06/08/2021....	05/06/2022....			4,450.59.....		(237,285)		(222,185)		(314,665)			15,100				03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	06/08/2021....	05/11/2022....	484	2,002,404	4,140.62.....		152,525		142,963		177,580			(9,561)				03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	06/08/2021....	05/11/2022....			4,366.41.....		(87,534)		(82,047)		(110,390)			5,487				03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	06/08/2021....	05/13/2022....	558	2,271,672	4,073.14.....		201,152		188,617		231,282			(12,535)				03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	06/08/2021....	05/13/2022....			4,291.73.....		(123,746)		(116,035)		(151,077)			7,711				03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	06/08/2021....	05/13/2022....	696	2,903,954	4,170.67.....		206,588		193,715		242,229			(12,873)				03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	06/08/2021....	05/13/2022....			4,393.62.....		(117,060)		(109,766)		(149,859)			7,295				03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	06/08/2021....	05/16/2022....	589	2,459,303	4,173.12.....		174,874		164,073		204,823			(10,801)				03.....
MAY 22 FIA Call Spread.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	06/08/2021....	05/16/2022....			4,408.52.....		(95,670)		(89,761)		(123,246)			5,909				03.....
MAY 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/09/2021....	05/05/2023....	2,408	530,528	220.34.....		13,243		12,861		10,067			(382)				03.....
MAY 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/09/2021....	05/10/2023....	2,078	454,260	218.6.....		12,967		12,595		10,153			(372)				03.....
MAY 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/09/2021....	05/12/2023....	1,516	329,481	217.4.....		10,291		9,997		8,199			(294)				03.....
MAY 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/09/2021....	05/19/2023....	1,588	349,869	220.38.....		8,811		8,562		6,713			(249)				03.....
MAY 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/09/2021....	05/26/2023....	4,584	1,013,558	221.1.....		24,342		23,660		18,328			(682)				03.....
JUN 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/09/2021....	06/01/2023....	2,649	586,444	221.39.....		13,827		13,443		10,389			(384)				03.....
JUN 23 JPUSCYCL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/09/2021....	06/07/2023....	2,853	631,630	221.38.....		14,979		14,566		11,273			(413)				03.....
MAY 22 JPUSCYCL Call Spread....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/09/2021....	05/06/2022....	2,684	578,720	215.6.....		24,265		22,790		10,833			(1,475)				03.....
MAY 22 JPUSCYCL Call Spread....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/09/2021....	05/06/2022....			222.76.....		(14,763)		(13,866)		(3,908)			897				03.....
JUN 22 JPUSCYCL Call Spread....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/09/2021....	06/03/2022....	1,267	273,878	216.2.....		11,148		10,523		4,960			(625)				03.....
JUN 22 JPUSCYCL Call Spread....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/09/2021....	06/03/2022....			223.19.....		(6,828)		(6,445)		(1,891)			383				03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.206

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/11/2021....	06/02/2023....	5,761	2,323,071	403.22.....	.....	.....61,300	.....	.....59,932	.....	.....47,940	.....	.....	.....(1,368)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/11/2021....	06/05/2023....	10,438	4,212,407	403.58.....	.....	.....109,804	.....	.....107,363	.....	.....85,596	.....	.....	.....(2,440)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/11/2021....	06/07/2023....	8,590	3,459,514	402.75.....	.....	.....93,456	.....	.....91,385	.....	.....73,432	.....	.....	.....(2,071)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/11/2021....	06/06/2023....	6,837	2,737,595	400.39.....	.....	.....81,432	.....	.....79,625	.....	.....65,230	.....	.....	.....(1,807)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/11/2021....	06/08/2023....	4,136	1,670,067	403.75.....	.....	.....43,308	.....	.....42,350	.....	.....33,737	.....	.....	.....(958)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/11/2021....	06/09/2023....	11,660	4,704,453	403.46.....	.....	.....123,599	.....	.....120,867	.....	.....96,526	.....	.....	.....(2,731)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/11/2021....	06/09/2023....	6,165	2,479,764	402.26.....	.....	.....68,488	.....	.....66,975	.....	.....54,031	.....	.....	.....(1,514)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/11/2021....	06/04/2024....	59,202	23,822,337	402.39.....	.....	.....885,072	.....	.....872,020	.....	.....657,930	.....	.....	.....(13,052)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/11/2021....	06/05/2024....	30,985	12,452,127	401.88.....	.....	.....470,348	.....	.....463,418	.....	.....351,188	.....	.....	.....(6,930)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/11/2021....	06/06/2024....	20,732	8,323,117	401.46.....	.....	.....318,653	.....	.....313,962	.....	.....238,812	.....	.....	.....(4,690)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/11/2021....	06/07/2024....	72,267	29,198,230	404.03.....	.....	.....1,031,257	.....	.....1,016,091	.....	.....755,845	.....	.....	.....(15,166)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/11/2021....	06/10/2024....	1,720	714,553	415.52.....	.....	.....17,283	.....	.....17,029	.....	.....11,303	.....	.....	.....(253)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/14/2021....	06/01/2022....	8,841	3,495,089	395.33.....	.....	.....92,034	.....	.....88,090	.....	.....75,948	.....	.....	.....(3,944)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/14/2021....	06/01/2022....	.....	.....	429.23.....	.....	.....(4,686)	.....	.....(4,485)	.....	.....(4,136)	.....	.....	.....201	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/14/2021....	06/02/2022....	2,572	1,016,190	395.16.....	.....	.....27,053	.....	.....25,897	.....	.....22,352	.....	.....	.....(1,156)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/14/2021....	06/02/2022....	.....	.....	419.39.....	.....	.....(3,729)	.....	.....(3,569)	.....	.....(3,275)	.....	.....	.....159	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/14/2021....	06/03/2022....	8,520	3,367,262	395.2.....	.....	.....89,549	.....	.....85,733	.....	.....73,973	.....	.....	.....(3,816)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/14/2021....	06/03/2022....	.....	.....	429.94.....	.....	.....(4,260)	.....	.....(4,079)	.....	.....(3,562)	.....	.....	.....182	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/14/2021....	06/03/2022....	30,380	12,033,087	396.09.....	.....	.....305,012	.....	.....292,014	.....	.....249,585	.....	.....	.....(12,998)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/14/2021....	06/03/2022....	.....	.....	430.58.....	.....	.....(13,975)	.....	.....(13,379)	.....	.....(11,801)	.....	.....	.....596	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/14/2021....	06/06/2022....	8,659	3,433,383	396.52.....	.....	.....85,376	.....	.....81,768	.....	.....69,528	.....	.....	.....(3,607)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/14/2021....	06/06/2022....	.....	.....	430.84.....	.....	.....(3,983)	.....	.....(3,815)	.....	.....(3,338)	.....	.....	.....168	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.207

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/14/2021....	06/07/2022....	13,432	5,326,444	396.55.....	.....	.....132,305	.....	.....126,730	.....	.....107,802	.....	.....	.....(5,575)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/14/2021....	06/07/2022....	.....	.....	431.36.....	.....	.....(5,910)	.....	.....(5,661)	.....	.....(4,913)	.....	.....	.....249	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/14/2021....	06/08/2022....	8,084	3,205,811	396.56.....	.....	.....79,709	.....	.....76,360	.....	.....64,930	.....	.....	.....(3,349)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/14/2021....	06/08/2022....	.....	.....	429.12.....	.....	.....(4,527)	.....	.....(4,337)	.....	.....(3,842)	.....	.....	.....190	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/14/2021....	06/09/2022....	11,731	4,655,656	396.86.....	.....	.....114,028	.....	.....109,250	.....	.....92,588	.....	.....	.....(4,778)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/14/2021....	06/09/2022....	.....	.....	413.36.....	.....	.....(29,797)	.....	.....(28,549)	.....	.....(26,874)	.....	.....	.....1,248	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/14/2021....	06/10/2022....	7,471	2,954,009	395.41.....	.....	.....78,368	.....	.....75,094	.....	.....64,606	.....	.....	.....(3,274)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/14/2021....	06/10/2022....	.....	.....	422.31.....	.....	.....(8,517)	.....	.....(8,161)	.....	.....(7,412)	.....	.....	.....356	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/14/2021....	06/10/2022....	15,106	5,996,502	396.96.....	.....	.....146,378	.....	.....140,262	.....	.....118,639	.....	.....	.....(6,116)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/14/2021....	06/10/2022....	.....	.....	431.55.....	.....	.....(6,647)	.....	.....(6,369)	.....	.....(5,528)	.....	.....	.....278	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/14/2021....	06/13/2022....	16,300	6,481,504	397.65.....	.....	.....152,890	.....	.....146,554	.....	.....123,054	.....	.....	.....(6,335)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/14/2021....	06/13/2022....	.....	.....	432.61.....	.....	.....(6,520)	.....	.....(6,250)	.....	.....(5,399)	.....	.....	.....270	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/14/2021....	06/10/2022....	13,064	5,190,011	397.27.....	.....	.....124,502	.....	.....119,300	.....	.....100,606	.....	.....	.....(5,202)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/14/2021....	06/10/2022....	.....	.....	431.73.....	.....	.....(5,618)	.....	.....(5,383)	.....	.....(4,683)	.....	.....	.....235	.....	.....	.....	03.....
MAY 23 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/15/2021....	05/25/2023....	4,161	1,676,938	403.02.....	.....	.....43,648	.....	.....42,784	.....	.....34,705	.....	.....	.....(864)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/15/2021....	06/14/2023....	6,328	2,587,635	408.93.....	.....	.....53,154	.....	.....52,130	.....	.....40,123	.....	.....	.....(1,024)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/15/2021....	05/13/2024....	9,424	3,811,202	404.42.....	.....	.....129,578	.....	.....127,868	.....	.....95,699	.....	.....	.....(1,710)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/15/2021....	05/14/2024....	6,274	2,565,287	408.87.....	.....	.....75,352	.....	.....74,358	.....	.....53,385	.....	.....	.....(993)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/15/2021....	05/17/2024....	11,330	4,602,933	406.27.....	.....	.....147,627	.....	.....145,686	.....	.....107,239	.....	.....	.....(1,940)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/15/2021....	05/21/2024....	6,077	2,469,742	406.39.....	.....	.....79,065	.....	.....78,030	.....	.....57,397	.....	.....	.....(1,035)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/15/2021....	05/24/2024....	3,871	1,557,325	402.26.....	.....	.....57,065	.....	.....56,320	.....	.....42,978	.....	.....	.....(745)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/15/2021....	05/24/2024....	12,023	4,892,579	406.94.....	.....	.....154,133	.....	.....152,120	.....	.....111,301	.....	.....	.....(2,013)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.208

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97..	06/15/2021....	05/28/2024....	5,056	2,071,435	409.7.....	59,711	.....	.....	.....58,934	.....	.....41,992	.....	.....	.....(777)	.....	.....	.....	03.....
MAY 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97..	06/15/2021....	05/31/2024....	7,674	3,137,790	408.88.....	93,087	.....	.....	.....91,879	.....	.....66,029	.....	.....	.....(1,208)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97..	06/15/2021....	06/03/2024....	5,780	2,356,588	407.71.....	72,829	.....	.....	.....71,886	.....	.....52,230	.....	.....	.....(942)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97..	06/15/2021....	06/07/2024....	4,975	2,016,794	405.42.....	67,306	.....	.....	.....66,438	.....	.....49,313	.....	.....	.....(868)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97..	06/15/2021....	06/07/2024....	7,263	2,967,685	408.61.....	89,261	.....	.....	.....88,110	.....	.....63,471	.....	.....	.....(1,151)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97..	06/15/2021....	06/10/2024....	5,450	2,238,472	410.71.....	62,896	.....	.....	.....62,087	.....	.....43,833	.....	.....	.....(808)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97..	06/15/2021....	06/11/2024....	9,468	3,866,632	408.39.....	117,403	.....	.....	.....115,895	.....	.....83,699	.....	.....	.....(1,508)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97..	06/15/2021....	06/14/2024....	3,065	1,239,066	404.28.....	43,061	.....	.....	.....42,510	.....	.....31,877	.....	.....	.....(551)	.....	.....	.....	03.....
JUN 22 JPMorgan MOZAIC2 Call...	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97..	06/16/2021....	06/15/2022....	40,454	16,082,103	397.54.....	383,909	.....	.....	.....370,122	.....	.....308,660	.....	.....	.....(13,787)	.....	.....	.....	03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97..	06/16/2021....	06/15/2023....	2,178	865,687	397.54.....	29,093	.....	.....	.....28,573	.....	.....23,779	.....	.....	.....(520)	.....	.....	.....	03.....
JUN 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02...	06/16/2021....	06/15/2022....	#####	91,599,084	4,246.59.....	3,258,179	.....	.....	.....3,141,173	.....	.....3,300,689	.....	.....	.....(117,006)	.....	.....	.....	03.....
JUN 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02...	06/16/2021....	06/15/2022....	#####	73,192,093	4,246.59.....	2,837,657	.....	.....	.....2,735,753	.....	.....2,983,921	.....	.....	.....(101,905)	.....	.....	.....	03.....
JUN 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02...	06/16/2021....	06/15/2022....	4,455,414	4,455,414	4,246.59.....	160,707	.....	.....	.....154,936	.....	.....163,482	.....	.....	.....(5,771)	.....	.....	.....	03.....
JUN 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02...	06/16/2021....	06/15/2022....	3,997,172	3,997,172	4,246.59.....	157,369	.....	.....	.....151,717	.....	.....166,989	.....	.....	.....(5,651)	.....	.....	.....	03.....
JUN 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02...	06/16/2021....	06/15/2022....	8,405,369	8,405,369	4,246.59.....	316,462	.....	.....	.....305,097	.....	.....328,916	.....	.....	.....(11,365)	.....	.....	.....	03.....
JUN 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02...	06/16/2021....	06/15/2022....	#####	12,046,830	4,246.59.....	511,990	.....	.....	.....493,604	.....	.....575,794	.....	.....	.....(18,386)	.....	.....	.....	03.....
JUN 22 IUL Rainbow.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02...	06/16/2021....	06/15/2022....	1,366,378	1,366,378	4,246.59.....	60,162	.....	.....	.....58,001	.....	.....70,534	.....	.....	.....(2,161)	.....	.....	.....	03.....
JUN 22 NYSE Zebra Edge Call.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50...	06/17/2021....	06/15/2022....	11,299	3,646,271	322.72.....	74,715	.....	.....	.....72,634	.....	.....63,208	.....	.....	.....(2,092)	.....	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50...	06/17/2021....	06/15/2023....	1,496	482,783	322.72.....	15,535	.....	.....	.....15,321	.....	.....12,348	.....	.....	.....(217)	.....	.....	.....	03.....
JUN 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27..	06/17/2021....	06/15/2022....	10,524	44,691,580	4,246.59.....	2,756,370	.....	.....	.....2,679,591	.....	.....3,293,078	.....	.....	.....(76,779)	.....	.....	.....	03.....
JUN 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27..	06/17/2021....	06/15/2022....	.....	.....4,543.85.....	.....	.....(1,200,590)	.....	.....	.....(1,167,148)	.....	.....(1,678,073)	.....	.....	.....33,443	.....	.....	.....	03.....
JUN 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27..	06/17/2021....	06/15/2022....	13,922	59,119,073	4,246.59.....	3,646,191	.....	.....	.....3,544,625	.....	.....4,356,161	.....	.....	.....(101,565)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.209

1	2	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)
JUN 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	06/17/2021....	06/15/2022....		4,607.55.....		(1,291,362)		(1,255,391)		(1,860,596)			35,971				03.....
JUN 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	06/17/2021....	06/15/2022....	640	2,719,601	4,246.59.....	167,732		163,060		200,393			(4,672)				03.....
JUN 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	06/17/2021....	06/15/2022....		4,565.08.....		(68,256)		(66,355)		(96,435)			1,901				03.....
JUN 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	06/17/2021....	06/15/2022....	1,913	8,735,098	4,565.08.....	210,136		204,283		288,132			(5,853)				03.....
JUN 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	06/17/2021....	06/15/2022....	424	1,945,838	4,586.32.....	43,581		42,367		60,237			(1,214)				03.....
JUN 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	06/17/2021....	06/15/2022....	720	3,058,564	4,246.59.....	188,638		183,384		225,369			(5,255)				03.....
JUN 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	06/17/2021....	06/15/2022....		4,596.93.....		(69,193)		(67,266)		(99,235)			1,927				03.....
JUN 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	06/17/2021....	06/15/2022....	841	3,570,745	4,246.59.....	220,227		214,093		263,109			(6,134)				03.....
JUN 22 IUL Call Spread.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	06/17/2021....	06/15/2022....		4,671.25.....		(62,946)		(61,193)		(92,749)			1,753				03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/21/2021....	06/09/2023....	6,337	2,563,531	404.56.....	56,966		56,329		49,739			(636)				03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/21/2021....	06/12/2023....	13,755	5,553,298	403.74.....	128,331		126,903		112,653			(1,428)				03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/21/2021....	06/14/2023....	3,529	1,423,677	403.38.....	33,494		33,122		29,462			(372)				03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/21/2021....	06/13/2023....	5,300	2,147,985	405.31.....	46,372		45,856		40,258			(515)				03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/21/2021....	06/15/2023....	9,837	3,980,937	404.67.....	88,636		87,654		77,245			(982)				03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/21/2021....	06/16/2023....	7,223	2,917,165	403.87.....	67,319		66,574		59,004			(745)				03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/21/2021....	06/16/2023....	6,831	2,753,624	403.13.....	65,574		64,848		57,805			(726)				03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/21/2021....	06/16/2023....	5,403	2,167,381	401.15.....	56,136		55,515		50,170			(621)				03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/21/2021....	06/19/2023....	14,173	5,617,267	396.34.....	177,728		175,769		163,510			(1,958)				03.....
JUN 23 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/21/2021....	06/20/2023....	7,179	2,869,853	399.75.....	79,114		78,243		71,296			(871)				03.....
JUN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/21/2021....	06/11/2024....	69,774	28,168,986	403.72.....	918,918		912,136		740,151			(6,782)				03.....
JUN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/21/2021....	06/12/2024....	33,400	13,488,647	403.85.....	438,210		434,979		352,752			(3,231)				03.....
JUN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/21/2021....	06/14/2024....	41,475	16,780,463	404.59.....	532,957		529,034		426,277			(3,922)				03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.210

1	2	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)
JUN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/21/2021....	06/13/2024....	...26,048	...10,513,657	403.63.....	.....	.....344,351	.....	.....341,815	.....	.....277,556	.....	.....	.....(2,537)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/21/2021....	06/14/2024....	...41,240	...16,626,071	403.15.....	.....	.....553,446	.....	.....549,373	.....	.....447,758	.....	.....	.....(4,073)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/21/2021....	06/17/2024....	...2,024	828,788	409.44.....	.....	.....22,428	.....	.....22,264	.....	.....17,224	.....	.....	.....(165)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/21/2021....	06/18/2024....	...74,586	...29,910,598	401.02.....	.....	.....1,068,076	.....	.....1,060,244	.....	.....878,690	.....	.....	.....(7,832)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/21/2021....	06/19/2024....	...39,841	...15,905,264	399.22.....	.....	.....601,597	.....	.....597,190	.....	.....501,463	.....	.....	.....(4,407)	.....	.....	.....	03.....
JUN 24 JPMorgan MOZAIC2 Call...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/21/2021....	06/20/2024....	...29,361	...11,723,280	399.28.....	.....	.....442,765	.....	.....439,524	.....	.....368,914	.....	.....	.....(3,241)	.....	.....	.....	03.....
MAR 22 Morgan Stanley 3D Index...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653...	06/23/2021....	03/04/2022....	...6,514	...4,021,311	617.29.....	.....	.....239,016	.....	.....233,325	.....	.....216,114	.....	.....	.....(5,691)	.....	.....	.....	03.....
MAR 22 Morgan Stanley 3D Index...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653...	06/23/2021....	03/04/2022....	.....	.....	671.06.....	.....	.....(0)	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	03.....
APR 22 Morgan Stanley 3D Index...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653...	06/23/2021....	04/22/2022....	...5,311	...3,335,051	628.....	.....	.....212,477	.....	.....208,241	.....	.....188,843	.....	.....	.....(4,235)	.....	.....	.....	03.....
APR 22 Morgan Stanley 3D Index...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653...	06/23/2021....	04/22/2022....	.....	.....	699.38.....	.....	.....(0)	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JUN 22 Morgan Stanley 3D Index...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653...	06/23/2021....	06/22/2022....	...4,373	...2,860,005	653.98.....	.....	.....114,447	.....	.....112,551	.....	.....120,498	.....	.....	.....(1,897)	.....	.....	.....	03.....
JUN 22 Morgan Stanley 3D Index...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653...	06/23/2021....	06/22/2022....	.....	.....	726.53.....	.....	.....(0)	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JUN 23 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/24/2021....	06/14/2023....	...10,924	...3,412,552	312.38.....	.....	.....45,274	.....	.....45,084	.....	.....39,340	.....	.....	.....(190)	.....	.....	.....	03.....
JUN 23 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/24/2021....	06/23/2023....	...5,720	...1,769,499	309.36.....	.....	.....29,540	.....	.....29,418	.....	.....26,466	.....	.....	.....(122)	.....	.....	.....	03.....
JUN 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/24/2021....	06/03/2024....	...12,976	...4,043,700	311.62.....	.....	.....78,061	.....	.....77,842	.....	.....68,484	.....	.....	.....(219)	.....	.....	.....	03.....
JUN 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/24/2021....	06/07/2024....	...19,145	...5,994,774	313.13.....	.....	.....106,140	.....	.....105,844	.....	.....91,941	.....	.....	.....(296)	.....	.....	.....	03.....
JUN 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/24/2021....	06/07/2024....	...16,463	...5,116,570	310.79.....	.....	.....103,961	.....	.....103,671	.....	.....91,813	.....	.....	.....(290)	.....	.....	.....	03.....
JUN 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/24/2021....	06/10/2024....	...10,899	...3,405,146	312.43.....	.....	.....62,971	.....	.....62,796	.....	.....54,890	.....	.....	.....(175)	.....	.....	.....	03.....
JUN 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/24/2021....	06/14/2024....	...20,219	...6,318,267	312.49.....	.....	.....116,771	.....	.....116,447	.....	.....101,728	.....	.....	.....(324)	.....	.....	.....	03.....
JUN 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/24/2021....	06/14/2024....	...21,438	...6,679,155	311.56.....	.....	.....130,362	.....	.....130,001	.....	.....114,443	.....	.....	.....(361)	.....	.....	.....	03.....
JUN 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/24/2021....	06/18/2024....	...16,776	...5,172,907	308.35.....	.....	.....121,578	.....	.....121,242	.....	.....109,402	.....	.....	.....(336)	.....	.....	.....	03.....
JUN 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/24/2021....	06/21/2024....	...16,777	...5,224,718	311.42.....	.....	.....103,312	.....	.....103,027	.....	.....90,792	.....	.....	.....(285)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.211

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 24 NYSE Zebra2 Edge Call....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	06/24/2021....	06/21/2024....	15,150	4,678,076	308.79.....		107,471		107,175		96,387			(296)				03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	06/25/2021....	06/23/2022....	6,532	2,587,460	396.14.....		65,578		65,213		54,931			(365)				03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	06/25/2021....	06/23/2022....			416.57.....		(12,541)		(12,471)		(11,867)			70				03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	06/25/2021....	06/24/2022....	15,982	6,336,320	396.47.....		158,060		157,182		131,894			(878)				03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	06/25/2021....	06/24/2022....			429.84.....		(8,470)		(8,423)		(7,813)			47				03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	06/25/2021....	06/16/2022....	6,358	1,892,986	297.74.....		42,598		42,356		40,080			(242)				03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	06/25/2021....	06/16/2022....			316.9.....		(4,514)		(4,488)		(5,287)			26				03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	06/25/2021....	06/15/2022....	10,223	3,047,504	298.11.....		66,550		66,171		62,432			(379)				03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	06/25/2021....	06/15/2022....			318.18.....		(6,031)		(5,997)		(7,136)			34				03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	06/25/2021....	06/17/2022....	7,784	2,299,737	295.44.....		61,261		60,914		58,914			(347)				03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	06/25/2021....	06/17/2022....			315.23.....		(6,850)		(6,811)		(8,059)			39				03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	06/25/2021....	06/20/2022....	6,863	2,026,326	295.27.....		54,832		54,524		52,780			(308)				03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	06/25/2021....	06/20/2022....			314.81.....		(6,519)		(6,483)		(7,588)			37				03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	06/25/2021....	06/21/2022....	5,010	1,481,115	295.65.....		39,076		38,857		37,472			(219)				03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	06/25/2021....	06/21/2022....			315.04.....		(4,609)		(4,583)		(5,407)			26				03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	06/25/2021....	06/22/2022....	7,136	2,114,683	296.36.....		53,088		52,792		50,585			(297)				03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	06/25/2021....	06/22/2022....			315.69.....		(6,065)		(6,031)		(7,130)			34				03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	06/25/2021....	06/24/2022....	11,689	3,467,193	296.61.....		85,683		85,207		81,453			(476)				03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	06/25/2021....	06/24/2022....			315.82.....		(9,936)		(9,881)		(11,595)			55				03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	06/25/2021....	06/14/2022....	15,512	6,172,945	397.94.....		140,076		139,275		115,127			(800)				03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	06/25/2021....	06/14/2022....			432.76.....		(5,584)		(5,553)		(5,088)			32				03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	06/25/2021....	06/15/2022....	13,859	5,501,144	396.93.....		132,217		131,464		109,820			(753)				03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.212

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/15/2022....			424.77.....		(11,780)		(11,713)		(10,991)			67				03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/16/2022....	6,266	2,482,164	396.16.....		62,280		61,926		52,151			(354)				03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/16/2022....			416.72.....		(11,529)		(11,463)		(10,924)			66				03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/17/2022....	9,635	3,801,150	394.5.....		104,351		103,760		88,773			(591)				03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/17/2022....			426.41.....		(7,034)		(6,994)		(6,513)			40				03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/17/2022....	15,399	6,052,798	393.07.....		178,934		177,920		154,226			(1,014)				03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/17/2022....			425.42.....		(12,319)		(12,249)		(11,547)			70				03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/17/2022....	15,381	6,049,056	393.29.....		176,877		175,875		152,105			(1,002)				03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/17/2022....			426.35.....		(11,228)		(11,164)		(10,463)			64				03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/20/2022....	14,326	5,640,209	393.7.....		162,029		161,119		138,809			(910)				03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/20/2022....			428.36.....		(8,596)		(8,547)		(8,013)			48				03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/22/2022....	10,069	3,978,813	395.15.....		106,229		105,636		89,783			(593)				03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/22/2022....			427.18.....		(6,948)		(6,909)		(6,467)			39				03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/21/2022....	10,802	4,264,522	394.79.....		115,905		115,256		98,288			(649)				03.....
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/21/2022....			429.29.....		(5,941)		(5,908)		(5,498)			33				03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/01/2022....	7,975	2,375,653	297.88.....		51,679		51,373		48,706			(307)				03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/01/2022....			318.33.....		(4,227)		(4,202)		(5,048)			25				03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/02/2022....	4,819	1,436,227	298.03.....		30,938		30,755		29,103			(183)				03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/02/2022....			318.84.....		(2,410)		(2,395)		(2,857)			14				03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/03/2022....	3,526	1,051,586	298.28.....		22,281		22,150		20,876			(131)				03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/03/2022....			319.5.....		(1,622)		(1,612)		(1,916)			10				03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/08/2022....	6,482	1,935,212	298.53.....		40,515		40,280		37,852			(236)				03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.213

1	2	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)
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/08/2022....		320.48.....		(2,658)		(2,642)		(3,160)			15				03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/07/2022....	7,198	2,145,953	298.15.....	46,208		45,939		43,332			(269)				03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/07/2022....		320.02.....		(3,095)		(3,077)		(3,723)			18				03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/09/2022....	4,551	1,357,537	298.31.....	28,943		28,775		27,108			(168)				03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/09/2022....		319.81.....		(2,048)		(2,036)		(2,454)			12				03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/10/2022....	11,083	3,310,920	298.73.....	68,495		68,099		63,814			(396)				03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/10/2022....		319.65.....		(5,209)		(5,179)		(6,149)			30				03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/13/2022....	8,112	2,422,526	298.65.....	50,616		50,326		47,225			(290)				03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/13/2022....		319.22.....		(4,137)		(4,113)		(4,861)			24				03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/14/2022....	5,441	1,624,043	298.5.....	34,385		34,189		32,122			(196)				03.....
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/25/2021....	06/14/2022....		320.1.....		(2,448)		(2,434)		(2,902)			14				03.....
JUN 23 SG Macro Compass Index..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	06/24/2021....	06/02/2023....	4,494	1,920,922	427.47.....	37,096		36,990		29,852			(106)				03.....
JUN 23 SG Macro Compass Index..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	06/24/2021....	06/16/2023....	2,643	1,128,473	426.91.....	22,660		22,596		18,328			(63)				03.....
JUN 23 SG Macro Compass Index..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	06/24/2021....	06/23/2023....	1,270	542,756	427.36.....	10,765		10,735		8,681			(30)				03.....
JUN 24 SG Macro Compass Index..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	06/24/2021....	06/03/2024....	5,962	2,573,352	431.63.....	57,738		57,630		46,019			(108)				03.....
MAY 24 SG Macro Compass Index.	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	06/24/2021....	05/31/2024....	4,442	1,909,398	429.85.....	45,573		45,487		36,718			(85)				03.....
JUN 24 SG Macro Compass Index..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	06/24/2021....	06/04/2024....	8,538	3,682,424	431.28.....	83,731		83,574		66,884			(156)				03.....
JUN 24 SG Macro Compass Index..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	06/24/2021....	06/07/2024....	22,004	9,508,506	432.13.....	210,119		209,728		166,961			(391)				03.....
JUN 24 SG Macro Compass Index..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	06/24/2021....	06/11/2024....	4,756	2,058,760	432.91.....	44,354		44,272		35,079			(82)				03.....
JUN 24 SG Macro Compass Index..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	06/24/2021....	06/10/2024....	5,678	2,447,247	430.98.....	56,482		56,377		45,213			(105)				03.....
JUN 24 SG Macro Compass Index..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	06/24/2021....	06/14/2024....	16,815	7,241,647	430.66.....	169,518		169,204		135,977			(314)				03.....
JUN 24 SG Macro Compass Index..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	06/24/2021....	06/18/2024....	9,036	3,872,611	428.59.....	97,787		97,607		79,438			(180)				03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.214

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 24 SG Macro Compass Index..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41....	06/24/2021....	06/17/2024....	3,286	1,419,149	431.93.....	.....	.....31,811	.....	.....31,752	.....	.....25,322	.....	.....	.....(59)	.....	.....	.....	03.....
JUN 24 SG Macro Compass Index..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41....	06/24/2021....	06/21/2024....	26,609	11,394,339	428.22.....	.....	.....292,016	.....	.....291,479	.....	.....237,739	.....	.....	.....(537)	.....	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	06/28/2021....	05/19/2023....	7,945	2,610,761	328.62.....	.....	.....64,008	.....	.....63,915	.....	.....45,166	.....	.....	.....(93)	.....	.....	.....	03.....
MAY 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	06/28/2021....	05/26/2023....	7,388	2,438,459	330.05.....	.....	.....55,750	.....	.....55,670	.....	.....38,659	.....	.....	.....(80)	.....	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	06/28/2021....	06/02/2023....	6,649	2,179,973	327.85.....	.....	.....56,556	.....	.....56,476	.....	.....40,225	.....	.....	.....(81)	.....	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	06/28/2021....	06/07/2023....	10,933	3,623,209	331.39.....	.....	.....78,058	.....	.....77,948	.....	.....53,223	.....	.....	.....(110)	.....	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	06/28/2021....	06/13/2023....	7,742	2,561,163	330.83.....	.....	.....57,300	.....	.....57,219	.....	.....39,335	.....	.....	.....(80)	.....	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	06/28/2021....	06/21/2023....	6,819	2,241,520	328.7.....	.....	.....56,729	.....	.....56,650	.....	.....39,915	.....	.....	.....(79)	.....	.....	.....	03.....
JUN 23 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	06/28/2021....	06/27/2023....	5,269	1,729,375	328.24.....	.....	.....45,122	.....	.....45,059	.....	.....31,901	.....	.....	.....(62)	.....	.....	.....	03.....
MAY 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	06/28/2021....	05/09/2024....	11,022	3,602,354	326.82.....	.....	.....130,122	.....	.....129,998	.....	.....91,335	.....	.....	.....(125)	.....	.....	.....	03.....
MAY 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	06/28/2021....	05/14/2024....	13,663	4,480,845	327.96.....	.....	.....154,748	.....	.....154,601	.....	.....107,459	.....	.....	.....(148)	.....	.....	.....	03.....
MAY 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	06/28/2021....	05/17/2024....	13,865	4,503,401	324.8.....	.....	.....177,714	.....	.....177,545	.....	.....126,997	.....	.....	.....(169)	.....	.....	.....	03.....
MAY 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	06/28/2021....	05/21/2024....	12,948	4,266,456	329.51.....	.....	.....138,616	.....	.....138,485	.....	.....94,788	.....	.....	.....(131)	.....	.....	.....	03.....
MAY 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	06/28/2021....	05/23/2024....	11,159	3,639,323	326.12.....	.....	.....136,554	.....	.....136,425	.....	.....96,381	.....	.....	.....(129)	.....	.....	.....	03.....
MAY 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	06/28/2021....	05/28/2024....	10,128	3,317,211	327.53.....	.....	.....117,736	.....	.....117,625	.....	.....82,024	.....	.....	.....(111)	.....	.....	.....	03.....
MAY 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	06/28/2021....	05/31/2024....	12,128	3,985,002	328.59.....	.....	.....135,554	.....	.....135,427	.....	.....93,473	.....	.....	.....(127)	.....	.....	.....	03.....
MAY 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	06/28/2021....	05/30/2024....	17,037	5,596,262	328.47.....	.....	.....191,197	.....	.....191,017	.....	.....132,003	.....	.....	.....(180)	.....	.....	.....	03.....
JUN 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	06/28/2021....	06/04/2024....	18,644	6,150,222	329.87.....	.....	.....198,702	.....	.....198,516	.....	.....135,308	.....	.....	.....(186)	.....	.....	.....	03.....
JUN 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	06/28/2021....	06/05/2024....	11,774	3,853,957	327.32.....	.....	.....138,727	.....	.....138,597	.....	.....96,777	.....	.....	.....(130)	.....	.....	.....	03.....
JUN 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	06/28/2021....	06/07/2024....	17,919	5,882,772	328.3.....	.....	.....203,542	.....	.....203,352	.....	.....140,669	.....	.....	.....(190)	.....	.....	.....	03.....
JUN 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	06/28/2021....	06/10/2024....	11,048	3,620,901	327.74.....	.....	.....128,507	.....	.....128,388	.....	.....89,264	.....	.....	.....(119)	.....	.....	.....	03.....
JUN 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	06/28/2021....	06/11/2024....	14,844	4,879,308	328.7.....	.....	.....166,467	.....	.....166,312	.....	.....114,583	.....	.....	.....(155)	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.215

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
		Schedul e / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year- end (b)	
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated																						
JUN 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/28/2021....	06/13/2024....	...15,149	4,977,082	328.55.....	.....	.....171,109	.....	.....	.....170,950	.....	.....117,923	.....	.....(159)	.....	.....	03.....	
JUN 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/28/2021....	06/14/2024....	...23,535	7,763,249	329.86.....	.....	.....252,723	.....	.....	.....252,489	.....	.....171,986	.....	.....(234)	.....	.....	03.....	
JUN 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/28/2021....	06/18/2024....	...24,258	7,835,486	323.....	.....	.....338,534	.....	.....	.....338,222	.....	.....245,166	.....	.....(312)	.....	.....	03.....	
JUN 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/28/2021....	06/19/2024....	...15,047	4,872,892	323.84.....	.....	.....203,764	.....	.....	.....203,576	.....	.....146,501	.....	.....(188)	.....	.....	03.....	
JUN 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/28/2021....	06/21/2024....	...29,580	9,605,244	324.72.....	.....	.....388,240	.....	.....	.....387,883	.....	.....276,953	.....	.....(357)	.....	.....	03.....	
JUN 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/28/2021....	06/24/2024....	...9,439	3,102,143	328.66.....	.....	.....106,926	.....	.....	.....106,828	.....	.....73,580	.....	.....(98)	.....	.....	03.....	
JUN 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/28/2021....	06/25/2024....	...21,424	7,013,043	327.34.....	.....	.....255,485	.....	.....	.....255,250	.....	.....177,969	.....	.....(234)	.....	.....	03.....	
JUN 24 NYSE Zebra Edge Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/28/2021....	06/27/2024....	...22,664	7,434,548	328.04.....	.....	.....263,474	.....	.....	.....263,233	.....	.....182,314	.....	.....(241)	.....	.....	03.....	
MAY 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	06/29/2021....	05/26/2023....	...2,595	1,004,163	386.98.....	.....	.....21,226	.....	.....	.....21,226	.....	.....15,557	.....	.....	.....	.....	03.....	
JUN 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	06/29/2021....	06/02/2023....	...2,981	1,156,303	387.9.....	.....	.....23,639	.....	.....	.....23,639	.....	.....17,110	.....	.....	.....	.....	03.....	
JUN 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	06/29/2021....	06/09/2023....	...2,979	1,153,027	387.07.....	.....	.....24,605	.....	.....	.....24,605	.....	.....18,017	.....	.....	.....	.....	03.....	
JUN 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	06/29/2021....	06/28/2023....	...2,205	850,578	385.79.....	.....	.....19,534	.....	.....	.....19,534	.....	.....14,530	.....	.....	.....	.....	03.....	
JUN 23 ABGAVL Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	06/29/2021....	06/16/2023....	...1,785	688,611	385.88.....	.....	.....15,579	.....	.....	.....15,579	.....	.....11,580	.....	.....	.....	.....	03.....	
JUN 22 ABGAVL Index Call Sprea..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	06/29/2021....	06/28/2022....	...821	309,271	376.81.....	.....	.....7,395	.....	.....	.....7,395	.....	.....6,305	.....	.....	.....	.....	03.....	
JUN 22 ABGAVL Index Call Sprea..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	06/29/2021....	06/28/2022....	.....	.....391.47.....	.....	.....	.....(1,937)	.....	.....	.....(1,937)	.....	.....(2,078)	.....	.....	.....	.....	03.....	
0019999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Call Options and Warrants.....										..641,493,965	..370,223,180	0	519,718,065	XXX	1,842,078,321	(361,244,053)	0	(236,968,996)	0	0	XXX	XXX	
0079999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										..641,493,965	..370,223,180	0	519,718,065	XXX	1,842,078,321	(361,244,053)	0	(236,968,996)	0	0	XXX	XXX	
Total Purchased Options																							
0439999999. Total-Purchased Options-Call Options and Warrants.....										..641,493,965	..370,223,180	0	519,718,065	XXX	1,842,078,321	(361,244,053)	0	(236,968,996)	0	0	XXX	XXX	
0499999999. Total-Purchased Options.....										..641,493,965	..370,223,180	0	519,718,065	XXX	1,842,078,321	(361,244,053)	0	(236,968,996)	0	0	XXX	XXX	
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																							
SEP 21 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/27/2021....	09/24/2021....	...83,850	...22,240,366	265.24.....		(1,299,675)			(464,169)		(2,803,295)		1,501,212		(382,263)		03.....
OCT 21 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/27/2021....	10/29/2021....	...76,240	...19,806,353	259.79.....	.....	.....(1,578,165)	.....	.....	.....(693,699)	.....	.....(2,964,020)	.....	.....1,268,832	.....	.....	03.....	
NOV 21 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/27/2021....	11/12/2021....	...75,894	...19,639,904	258.78.....	.....	.....(1,646,145)	.....	.....	.....(768,584)	.....	.....(3,027,104)	.....	.....1,108,696	.....	.....	03.....	
NOV 21 JPMorgan MOZAIC Call.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/27/2021....	11/30/2021....	...78,415	...20,173,092	257.26.....	.....	.....(1,817,664)	.....	.....	.....(905,852)	.....	.....(3,246,674)	.....	.....2,845,172	.....	.....	03.....	

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
0509999999. Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108- Call Options and Warrants.....										0	(6,341,649)	0	(2,832,304)	XXX	...(12,041,094)	...6,723,912	0	(382,263)	0	0	XXX	XXX
0569999999. Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										0	(6,341,649)	0	(2,832,304)	XXX	...(12,041,094)	...6,723,912	0	(382,263)	0	0	XXX	XXX
Total Written Options																						
0929999999. Total-Written Options-Call Options and Warrants.....										0	(6,341,649)	0	(2,832,304)	XXX	...(12,041,094)	...6,723,912	0	(382,263)	0	0	XXX	XXX
0989999999. Total-Written Options.....										0	(6,341,649)	0	(2,832,304)	XXX	...(12,041,094)	...6,723,912	0	(382,263)	0	0	XXX	XXX

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

Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Merrill Lynch Capital Services	GDWTXX03601TB7DW3U69.	12/04/2014....	02/03/2024....	43,347,500	3.78 USD (1.97 EUR)	.....	.....	.....415,021	1,844,500	.....	.....2,850,254	.....	.....1,253,000	.....	.....	.....349,295	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	02/26/2015....	04/29/2025....	30,800,000	3.41 USD (2.84 GBP)	.....	.....	.....128,196	3,138,000	.....	.....3,751,208	.....	.....(322,000)	.....	.....	.....301,497	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Bank of America NA	B4TYDEB6GKMZ0031MB27..	06/04/2015....	06/25/2025....	12,400,300	4.41 USD (2.62 EUR)	.....	.....	.....101,472	(643,500)	.....	.....(490,337)	.....	.....393,800	.....	.....	.....123,833	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Bank of America NA	B4TYDEB6GKMZ0031MB27..	06/04/2015....	06/25/2027....	12,400,300	4.52 USD (2.77 EUR)	.....	.....	.....98,769	(643,500)	.....	.....(590,890)	.....	.....393,800	.....	.....	.....151,733	.....	100 / QL.....
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)	.....	.....	.....67,067	1,919,000	.....	.....2,233,441	.....	.....(161,000)	.....	.....	.....162,072	.....	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)	.....	.....	.....678,998	(2,761,902)	.....	.....(1,025,027)	.....	.....2,333,142	.....	.....	.....370,433	.....	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)	.....	.....	.....79,351	1,122,000	.....	.....1,321,188	.....	.....(322,000)	.....	.....	.....316,212	.....	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)	.....	.....	.....146,458	1,152,600	.....	.....1,795,832	.....	.....(547,400)	.....	.....	.....535,241	.....	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)	.....	.....	.....68,792	(838,500)	.....	.....(551,040)	.....	.....(209,300)	.....	.....	.....273,916	.....	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)			135,642	(1,980,300)		(1,093,398)		(370,300)			345,901		100 / QL.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	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)			16,877	(1,453,500)		(1,454,563)		(144,900)			130,627		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)			259,503	(527,546)		1,068,269		1,233,252			187,247		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)			260,629	(527,546)		1,319,985		1,233,252			217,623		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)			457,143	(293,778)		2,401,653		2,302,070			362,642		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)			31,448	(201,900)		(129,109)		107,400			41,554		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....		32,436,500	3.75 USD (1.77 EUR)			304,000	(1,951,700)		(1,248,053)		1,038,200			401,684		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)			220,477	(3,356,500)		(1,821,048)		(563,500)			636,913		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP51OUK5573....	06/08/2017....	09/13/2027....		34,782,000	3.99 USD (1.96 EUR)			336,860	(1,977,800)		(1,148,534)		1,109,800			433,319		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP51OUK5573....	08/22/2017....	09/07/2027....		23,516,000	3.97 USD (2.02 EUR)			231,042	(200,000)		410,707		716,000			292,578		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....		19,992,908	4.42 USD (3.12 GBP)			113,328	(1,033,775)		(175,942)		(244,480)			463,708		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....		14,187,497	4.42 USD (3.12 GBP)			80,420	(733,594)		(124,853)		(173,489)			329,060		100 / QL.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP57OUK5573....	01/24/2018....	04/22/2028....		49,747,250	3.82 USD (2.45 GBP)			351,863	1,338,750		4,248,124		(563,500)			649,408		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)			106,201	463,000		1,688,354		(161,000)			244,594		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)			84,961	370,400		1,350,683		(128,800)			195,675		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)			100,844	379,400		882,295		250,600			166,747		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....		12,400,000	4.69 USD (2.47 EUR)			144,063	542,000		1,260,421		358,000			238,209		100 / QL.....
Pay Floating GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP57OUK5573....	02/22/2018....	06/17/2030....		9,753,800	4.28 USD (BP0006M)			155,476	72,100		1,483,185		(112,700)			146,062		100 / QL.....
Pay Floating EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP57OUK5573....	02/22/2018....	06/17/2028....		22,184,100	4.2 USD (EUR006M)			451,527	839,700		4,117,751		644,400			292,836		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)			129,694	(168,300)		571,459		322,200			157,582		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)			129,694	(168,300)		571,459		322,200			157,582		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)			77,755	(603,900)		137,052		(144,900)			180,104		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)			77,755	(603,900)		137,052		(144,900)			180,104		100 / QL.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	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)			106,251	(1,151,800)		(235,163)		(209,300)			228,298		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/31/2018....	01/31/2026....		12,810,000	4.34 USD (2.68 GBP)			92,576	(1,021,000)		(371,467)		(161,000)			137,249		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/31/2018....	01/31/2029....		20,496,000	4.48 USD (2.87 GBP)			141,018	(1,633,600)		(349,657)		(257,600)			282,416		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)			155,070	(1,773,000)		(54,558)		(289,800)			409,362		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)			91,656	(368,200)		205,992		250,600			155,866		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....		7,948,248	5.64 USD (3.11 EUR)			91,840	(368,936)		206,404		251,101			156,178		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)			55,948	(544,000)		(70,949)		(128,800)			168,162		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)			141,337	(670,480)		18,619		415,280			224,478		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)			141,337	(670,480)		18,619		415,280			224,478		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)			88,834	(450,800)		(14,489)		250,600			110,479		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)			24,344	(128,800)		(4,493)		71,600			35,326		100 / QL.....

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SCHEDULE DB - PART A - SECTION 1

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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)			97,374	(515,200)		(17,974)		286,400			141,302		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)			(25,815)	(1,770,000)		(1,260,349)		588,000			296,127		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)			(17,210)	(1,180,000)		(840,233)		392,000			197,418		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)			198,369	394,123		1,512,106		1,096,224			211,184		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)			74,388	147,796		567,040		411,084			79,194		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....		29,588,534	2.95 USD (0.28 JPY)			396,738	788,246		3,024,213		2,192,448			422,368		100 / QL.....
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	09/13/2019....	07/16/2029....		2,748,800	3.9 USD (3.79 AUD)			(2,757)	(250,400)		(206,427)		78,400			38,994		100 / QL.....
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	09/13/2019....	07/16/2029....		8,246,400	3.9 USD (3.79 AUD)			(8,271)	(751,200)		(619,280)		235,200			116,981		100 / QL.....
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	09/13/2019....	07/16/2029....		14,087,600	3.9 USD (3.79 AUD)			(14,129)	(1,283,300)		(1,057,937)		401,800			199,842		100 / QL.....
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	09/13/2019....	07/16/2029....		4,123,200	3.9 USD (3.79 AUD)			(4,135)	(375,600)		(309,640)		117,600			58,490		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/23/2019....	12/31/2038....		8,846,565	4.61 USD (2.3 EUR)			97,229	(701,316)		(344,854)		315,335			185,119		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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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	Barclays Bank PLC G5GSEF7VJP57OUK5573....	09/23/2019....	12/31/2038....		5,897,710	4.61 USD (2.3 EUR)			64,819	(467,544)		(229,903)		210,223			123,413		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP57OUK5573....	09/23/2019....	12/31/2038....		2,427,891	4.61 USD (2.3 EUR)			26,684	(192,472)		(94,643)		86,542			50,805		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	10/02/2019....	09/30/2031....		6,567,000	3.44 USD (1.38 EUR)			126,117	(547,800)		(322,552)		214,800			105,162		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	10/02/2019....	09/30/2031....		7,661,500	3.44 USD (1.38 EUR)			147,136	(639,100)		(376,311)		250,600			122,689		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	10/02/2019....	09/30/2031....		3,283,500	3.44 USD (1.38 EUR)			63,058	(273,900)		(161,276)		107,400			52,581		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)			86,494	(943,200)		(748,332)		322,200			145,044		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)			86,494	(943,200)		(748,332)		322,200			145,044		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....		4,004,257	3.69 USD (2.3 EUR)			26,208	(205,556)		(281,372)		138,847			83,791		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP57OUK5573....	03/25/2020....	02/12/2030....		8,640,000	4.12 USD (3.13 EUR)			29,750	(846,400)		(1,564,533)		286,400			126,889		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP57OUK5573....	03/25/2020....	02/12/2030....		10,800,000	4.12 USD (3.13 EUR)			37,188	(1,058,000)		(1,955,666)		358,000			158,611		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)			280,952	1,774,011		(643,398)		2,946,102			678,673		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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Current	Barclays Bank PLC G5GSEF7VJP57OUK5573....	09/04/2020....	09/18/2027....		19,534,143	2.97 USD (2.7 GBP)			11,462	(938,476)		(1,330,771)		(238,312)			243,628		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Current	Barclays Bank PLC G5GSEF7VJP57OUK5573....	09/04/2020....	09/18/2027....		6,598,530	2.97 USD (2.7 GBP)			3,872	(316,970)		(449,480)		(80,500)			82,296		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Current	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	10/01/2020....	10/29/2032....		17,021,550	2.76 USD (1.45 EUR)			108,941	(172,550)		(679,984)		519,100			286,596		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Current	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	10/01/2020....	10/29/2032....		5,869,500	2.76 USD (1.45 EUR)			37,566	(59,500)		(234,477)		179,000			98,826		100 / QL.....
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Current	Citibank NA..... E57ODZWZ7FF32TWEFA76..	10/08/2020....	06/30/2042....		3,042,575	3.75 USD (4.07 AUD)			(8,325)	(144,075)		(112,230)		83,300			69,737		100 / QL.....
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Current	Citibank NA..... E57ODZWZ7FF32TWEFA76..	10/08/2020....	06/30/2042....		26,273,530	3.75 USD (4.07 AUD)			(71,888)	(1,244,130)		(969,139)		719,320			602,199		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Current	Bank of America NA B4TYDEB6GKMZO031MB27..	10/30/2020....	01/07/2031....		54,980,600	3.07 USD (1.62 EUR)			392,951	(752,000)		(1,574,793)		1,682,600			848,590		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Current	Bank of America NA B4TYDEB6GKMZO031MB27..	10/30/2020....	01/07/2031....		4,679,200	3.07 USD (1.62 EUR)			33,443	(64,000)		(134,025)		143,200			72,220		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Current	Bank of America NA B4TYDEB6GKMZO031MB27..	10/22/2020....	01/31/2033....		19,630,500	4.56 USD (3.99 GBP)			41,688	(1,116,000)		(1,591,590)		(241,500)			334,256		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Current	Bank of America NA B4TYDEB6GKMZO031MB27..	10/22/2020....	01/31/2033....		5,234,800	4.56 USD (3.99 GBP)			11,117	(297,600)		(424,424)		(64,400)			89,135		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Current	Bank of America NA B4TYDEB6GKMZO031MB27..	10/22/2020....	01/31/2033....		3,926,100	4.56 USD (3.99 GBP)			8,338	(223,200)		(318,318)		(48,300)			66,851		100 / QL.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	05/12/2021....	03/31/2041....		1,410,350	3.97 USD (3.13 GBP)			1,399	27,250		45,045		27,250			31,350		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	05/12/2021....	03/31/2041....		12,693,150	3.97 USD (3.13 GBP)			12,587	245,250		405,403		245,250			282,151		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	05/12/2021....	03/31/2041....		7,051,750	3.97 USD (3.13 GBP)			6,993	136,250		225,224		136,250			156,750		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	06/18/2021....	09/16/2033....		13,859,000	3.5 USD (2.8 GBP)				28,000		(36,034)		28,000			242,254		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	06/18/2021....	09/16/2033....		5,543,600	3.5 USD (2.8 GBP)				11,200		(14,414)		11,200			96,902		100 / QL.....
1019999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange.....										0	0	9,528,358	(30,989,948)	XXX	9,222,772	0	24,764,171	0	0	18,511,742	XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Total Return																						
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/25/2021....	07/06/2021....		998,426,769	0.0 (JPM Mozaic II USD Index)				25,130		25,130	25,130				640,052		01.....
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/25/2021....	07/06/2021....		901,469,721	0.0 (JPM Mozaic USD Index)				(1,029,767)		(1,029,767)	(1,029,767)				577,897		01.....
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/25/2021....	07/02/2021....		264,838,207	0.0 (UBS Zebra Edge USD Index)				378,634		378,634	378,634				98,021		01.....
1029999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Total Return.....										0	0	0	(626,002)	XXX	(626,002)	(626,002)	0	0	0	1,315,970	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										0	0	9,528,358	(31,615,950)	XXX	8,596,770	(626,002)	24,764,171	0	0	19,827,712	XXX	XXX
Total - Swaps																						
1379999999. Total-Swaps-Foreign Exchange.....										0	0	9,528,358	(30,989,948)	XXX	9,222,772	0	24,764,171	0	0	18,511,742	XXX	XXX
1389999999. Total-Swaps-Total Return.....										0	0	0	(626,002)	XXX	(626,002)	(626,002)	0	0	0	1,315,970	XXX	XXX
1409999999. Total-Swaps.....										0	0	9,528,358	(31,615,950)	XXX	8,596,770	(626,002)	24,764,171	0	0	19,827,712	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										641,493,965	363,881,531	9,528,358	485,269,810	XXX	1,838,633,997	(355,146,143)	24,764,171	(237,351,259)	0	19,827,712	XXX	XXX
1759999999. TOTAL.....										641,493,965	363,881,531	9,528,358	485,269,810	XXX	1,838,633,997	(355,146,143)	24,764,171	(237,351,259)	0	19,827,712	XXX	XXX

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)

(a)

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

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

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

Long Futures

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

DMU1.....	13	2,220,355	DJIA E-Mini Index Future Sep 2021	VAGLB: Index Universal Life...	N/A.....	Equity / Index	09/17/2021.	CME.....	SNZ2OJLFK8MNNCLQOF3	06/16/2021.	341.5931	343.9900	14,885	15,580	15,580	129,143	01	500				
ESU1.....	461	97,271,939	S&P 500 E-Mini Index Future Sep 2021	VAGLB: Index Universal Life...	N/A.....	Equity / Index	09/30/2021.	CME.....	SNZ2OJLFK8MNNCLQOF3	06/19/2021.	4,220.0407	4,288.6000	150,470	1,580,291	1,580,291	4,579,625	01	50				
MFSU1....	48	5,644,216	MSCI EAFE Mini Index Future Sep 2021	VAGLB: Index Universal Life...	N/A.....	Equity / Index	09/17/2021.	NYF.....	5493004R83R1LVX2IL36..	06/18/2021.	2,351.7566	2,304.1000	(38,812)	(114,376)	(114,376)	476,837	01	50				
NQU1.....	10	2,811,860	NASDAQ 100 E-Mini Future Sep 2021	VAGLB: Index Universal Life...	N/A.....	Equity / Index	09/17/2021.	CME.....	SNZ2OJLFK8MNNCLQOF3	06/16/2021.	14,059.3000	14,549.0000	(2,800)	97,940	97,940	99,341	01	20				
ESU1.....	2,593	..545,716,298	S&P 500 E-Mini Index Future Sep 2021	VAGLB: Fixed Indexed Annuity	N/A.....	Equity / Index	09/30/2021.	CME.....	SNZ2OJLFK8MNNCLQOF3	06/10/2021.	4,209.1500	4,288.6000	855,985	10,300,693	10,300,693	25,759,150	01	50				
MFSU1....	1,131	..133,102,115	MSCI EAFE Mini Index Future Sep 2021	VAGLB: Fixed Indexed Annuity	N/A.....	Equity / Index	09/17/2021.	NYF.....	5493004R83R1LVX2IL36..	06/18/2021.	2,353.7067	2,304.1000	..(1,028,268)	(2,805,260)	(2,805,260)	11,235,479	01	50				
1519999999. Total-Long Futures-Hedging Effective-Excluding Variable Annuities Under SSAP No. 108.....													(48,540)	0	...9,074,868	0	...9,074,868	0	0	..42,279,576	XXX	XXX
1579999999. Total-Long Futures.....													(48,540)	0	...9,074,868	0	...9,074,868	0	0	..42,279,576	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....													(48,540)	0	...9,074,868	0	...9,074,868	0	0	..42,279,576	XXX	XXX
1759999999. TOTAL.....													(48,540)	0	...9,074,868	0	...9,074,868	0	0	..42,279,576	XXX	XXX

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Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America - L&A	..41,902,840	376,736	..42,279,576
Total Net Cash Deposits.....	..41,902,840	376,736	..42,279,576

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	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		42,279,576		42,279,576	1,021,340	(1,069,880)	1,021,340	42,279,576	42,279,576							
NAIC 1 Designation																			
Bank of America NA.....			B4TYDEB6GKMZO031MB27	Y.....	Y.....	17,904,000		14,823,561	(7,784,600)		0	26,014,310	(7,261,916)	848,393	2,467,271	0			
Barclays Bank PLC.....			G5GSEF7VJP5I7OUK5573...	Y.....	Y.....	3,330,000		2,698,500	(9,353,578)		0	10,935,438	(7,889,956)		0	4,014,035	0		
BNP Paribas.....			R0MUWSFPU8MPRO8K5P83	Y.....	Y.....	12,875,000		8,497,541	(9,120,166)		0	17,610,492	(5,041,368)		0	2,349,576	0		
Citibank NA.....			E57ODZWZ7FF32TWEFA76	Y.....	Y.....	2,881,000		7,394,776	(15,940,890)		0	13,464,447	(10,123,301)		0	460,146	6,290,154	0	
Credit Suisse Intl.....			E58DKGMJYYYJLN8C3868.	Y.....	Y.....	71,601,000		13,757,654			0	72,290,610			0	689,610	0		
Goldman Sachs Bank Group.....			KD3XUN7C6T14HNAYLU02.	Y.....	Y.....	13,500,000		12,345,291			0	14,128,685			0	628,685	0		
JPMorgan Chase Bank NA.....			7H6GLXDRUGQFU57RNE97	Y.....	Y.....	1,314,853,000		381,146,003	(1,029,767)		0	1,347,712,545	(13,070,860)		0	19,788,685	1,696,233	0	
Merrill Lynch Capital Services.....			GDWTXX036O1TB7DW3U69	Y.....	Y.....	2,910,000		1,844,500			0	2,850,254			0	349,295	0		
Morgan Stanley & Co Intern.....			4PQUHN3JPF GFNF3BB653.	Y.....	Y.....	33,341,000		6,305,424			0	33,686,146			0	345,146	0		
Royal Bank of Scotland.....			RR3QWICWWIPCS8A4S074	Y.....	Y.....	6,738,000		833,400	(5,524,291)		0	6,844,312	(289,721)		0	2,158,171	0		
Societe General SA.....			O2RNE8IBXP4R0TD8PU41..	Y.....	Y.....	5,200,000		4,998,593			0	5,626,801			0	426,801	404,956	203,549	
UBS AG.....			BFM8T61CT2L1QCEMIK50..	Y.....	Y.....	274,417,000		66,237,106			0	267,498,296			0	98,021	0		
Wells Fargo Securities LLC.....			KB1H1DSPRFMYMCUFXT09	Y.....	Y.....	63,185,000		13,140,752			0	63,648,785			0	463,785	0		
0299999999. Total NAIC 1 Designation.....						1,822,735,000	1	534,023,102	(48,753,291)		0	1,882,311,120	(43,677,122)		0	23,651,251	19,827,712	203,549	
0999999999. Gross Totals.....						1,822,735,000	1	576,302,678	(48,753,291)		0	42,279,576	1,883,332,460	(44,747,003)		0	24,672,591	62,107,288	42,483,125
1. Offset per SSAP No. 64.....																			
2. Net after right of offset per SSAP No. 64.....								576,302,678	(48,753,291)										

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..... SNZ2QJLFK8MNNCLQOF39..	Cash.....		Cash.....	42,279,576		42,279,576		I.....
0199999999. Totals.....				42,279,576	0	42,279,576	XXX	XXX
Collateral Pledged to Reporting Entity								
Bank of America Corp - OTC..... B4TYDEB6GKMZO031MB27..	Cash.....		Cash.....	17,904,000		XXX		V.....
Barclays Bank PLC - OTC..... G5GSEF7VJP5I7OUK5573....	Cash.....		Cash.....	3,330,000		XXX		V.....
BNP Paribas - OTC..... R0MUWSFPU8MPRO8K5P83	Cash.....		Cash.....	12,875,000		XXX		V.....
Citibank NA - OTC..... E57ODZWZ7FF32TWEFA76..	Cash.....		Cash.....	2,881,000		XXX		V.....
Credit Suisse Intl - OTC..... E58DKGMJYYYJLN8C3868...	Cash.....		Cash.....	71,601,000		XXX		V.....
Goldman Sachs Bank Group - OTC..... KD3XUN7C6T14HNAYLU02...	Cash.....		Cash.....	13,500,000		XXX		V.....
JPMorgan Chase & Co - OTC..... 7H6GLXDRUGQFU57RNE97.	Cash.....		Cash.....	1,314,853,000		XXX		V.....
Merrill Lynch Capital Services - OTC..... GDWTXX036O1TB7DW3U69.	Cash.....		Cash.....	2,910,000		XXX		V.....
Morgan Stanley & Co Intl Ltd - OTC..... 4PQUHN3JPFGFNF3BB653...	Cash.....		Cash.....	33,341,000		XXX		V.....
Royal Bank of Scotland - OTC..... RR3QWICWWIPCS8A4S074..	Cash.....		Cash.....	6,738,000		XXX		V.....
Societe Generale - OTC..... O2RNE8IBXP4R0TD8PU41....	Cash.....		Cash.....	5,200,000		XXX		V.....
UBS AG - OTC..... BFM8T61CT2L1QCEMIK50....	Cash.....		Cash.....	274,417,000		XXX		V.....
Wells Fargo - OTC..... KB1H1DSPRFMYMCUFXT09.	Cash.....		Cash.....	63,185,000		XXX		V.....
0299999999. Totals.....				1,822,735,000	0	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of the Current Statement Date

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

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

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned 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	86,463,825	86,463,825	07/01/2021.....
9199999	Total - Cash Equivalents (Schedule E Part 2 Type).....					86,463,825	86,463,825	XXX
9999999	Totals.....					86,463,825	86,463,825	XXX

General Interrogatories:

1. The activity for the year: Fair Value \$.....18,164,703 Book/Adjusted Carrying Value \$.....18,164,703
2. Average balance for the year: Fair Value \$.....68,632,966 Book/Adjusted Carrying Value \$.....68,632,966
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

Statement as of June 30, 2021 of the

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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.....	.....	.....	.....	.....	.....43,874,576	7,847,380	2,639,220	XXX
JP Morgan Chase..... New York, NY.....	.....	.....	.....	.....	.....(9,609,670)	(18,227,541)	(16,740,968)	XXX
0199998. Deposits in.....3 depositories that do not exceed the allowable limit								
in any one depository (see Instructions) - Open Depositories.....	XXX	XXX	.....	.....	.....312,828	346,467	393,542	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	34,577,734	(10,033,694)	(13,708,206)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	34,577,734	(10,033,694)	(13,708,206)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	34,577,734	(10,033,694)	(13,708,206)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
38141W 32 3	Goldman Sachs Fin Sq Treas Oblig Fd.....	.....	06/30/2021.....	0.006	.....	.....12,556,820	36	158
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....						12,556,820	36	158
Qualified Cash Pools Under SSAP No. 2R								
	Nationwide Cash Management Co.....	.....	06/30/2021.....	0.038	.....	.....2,156,941,186	.....	.....130,732
8799999. Total - Qualified Cash Pools Under SSAP No. 2R.....						2,156,941,186	0	130,732
9999999. Total - Cash Equivalents.....						2,169,498,006	36	130,890